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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2022

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	04/08/2022	Bond Future			12.39956	73.88176	12.43782	73.70292			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.63104	71.22649	12.67077	71.04581			0.00	0	
ES33	On	02/02/2023	Bond Future			12.85193	72.46390	12.89327	72.28081			0.00	0	
ES33	On	04/05/2023	Bond Future			13.05960	70.01815	13.10265	69.83215			0.00	0	
ES33	On	03/08/2023	Bond Future			14.59343	66.05935	13.10000	13.10000			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.82363	71.64762	12.86169	71.44775			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.03972	68.48198	13.07932	68.27988			0.00	0	
ES42	On	02/02/2023	Bond Future			13.23878	69.67371	13.27996	69.46881			0.00	0	
ES42	On	04/05/2023	Bond Future			13.43469	66.70528	13.47761	66.49705			0.00	0	
ES42	On	03/08/2023	Bond Future			14.78577	62.83501	13.48000	13.48000			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			161.18189	161.18189	161.04414	161.04414			100,577,499.36	624	10,64

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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	Opt Intere
I2025	On	03/11/2022	Bond Future			163.64382	163.64382	163.50597	163.50597			0.00	0	
I2025	On	02/02/2023	Bond Future			164.79703	164.79703	164.65830	164.65830			0.00	0	
I2025	On	04/05/2023	Bond Future			167.85017	167.85017	167.70998	167.70998			0.00	0	
I2025	On	03/08/2023	Bond Future			157.05230	157.05230	167.71000	167.71000			0.00	0	
Total I2025 Future												100,577,499.36	624	10,64
Total For I2025												100,577,499.36	624	10,64
I2029	On	04/08/2022	Bond Future			117.67539	117.67539	118.38722	118.38722			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			118.22407	118.22407	118.94827	118.94827			0.00	0	
I2029	On	02/02/2023	Bond Future			120.27501	120.27501	121.01293	121.01293			0.00	0	
I2029	On	04/05/2023	Bond Future			121.21754	121.21754	121.96983	121.96983			0.00	0	
I2029	On	03/08/2023	Bond Future			114.64640	114.64640	121.97000	121.97000			0.00	0	
Total I2029 Future												0.00	0	2,66
Total For I2029												0.00	0	2,66
I2033	On	04/08/2022	Bond Future			110.98365	110.98365	111.27474	111.27474			0.00	0	9,06
I2033	On	03/11/2022	Bond Future			111.34546	111.34546	111.64242	111.64242			0.00	0	
I2033	On	02/02/2023	Bond Future			113.27688	113.27688	113.57999	113.57999			0.00	0	
I2033	On	04/05/2023	Bond Future			114.00457	114.00457	114.31401	114.31401			0.00	0	
I2033	On	03/08/2023	Bond Future			107.82943	107.82943	114.31000	114.31000			0.00	0	
Total I2033 Future												0.00	0	9,06
Total For I2033												0.00	0	9,06
I2038	On	04/08/2022	Bond Future			124.41602	124.41602	124.62981	124.62981			7,216,129.16	58	4,80
I2038	On	03/11/2022	Bond Future			126.31642	126.31642	126.53515	126.53515			8,842,149.40	70	
I2038	On	02/02/2023	Bond Future			126.61188	126.61188	126.83551	126.83551			0.00	0	
I2038	On	04/05/2023	Bond Future			128.95845	128.95845	129.18700	129.18700			0.00	0	
I2038	On	03/08/2023	Bond Future			120.01859	120.01859	129.19000	129.19000			0.00	0	
Total I2038 Future												16,058,278.56	128	4,87
Total For I2038												16,058,278.56	128	4,87
I2046	On	04/08/2022	Bond Future			112.63328	112.63328	112.79931	112.79931			0.00	0	17,36
I2046	On	03/11/2022	Bond Future			112.39169	112.39169	112.56160	112.56160			1,685,875.35	15	1,58
I2046	On	02/02/2023	Bond Future			114.34213	114.34213	114.51599	114.51599			0.00	0	
I2046	On	04/05/2023	Bond Future			114.44118	114.44118	114.61915	114.61915			0.00	0	
I2046	On	03/08/2023	Bond Future			108.18914	108.18914	114.62000	114.62000			0.00	0	
Total I2046 Future												1,685,875.35	15	18,95
Total For I2046												1,685,875.35	15	18,95
I2050	On	04/08/2022	Bond Future			113.05539	113.05539	113.65717	113.65717			4,296,104.82	38	12,06
I2050	On	03/11/2022	Bond Future			114.78203	114.78203	115.39418	115.39418			1,721,730.45	15	
I2050	On	02/02/2023	Bond Future			114.66731	114.66731	115.29132	115.29132			0.00	0	
I2050	On	04/05/2023	Bond Future			116.79257	116.79257	117.42883	117.42883			0.00	0	

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	03/08/2023	Bond Future			108.31189	108.31189	117.43000	117.43000			0.00	0	
Total I2050 Future												6,017,835.27	53	12,10
Total For I2050												6,017,835.27	53	12,10
R186	On	04/08/2022	Bond Future			9.04747	106.55376	9.14739	106.18929		4.95	8,950,515.84	84	86,40
R186	On	03/11/2022	Bond Future			9.26186	108.15498	9.36898	107.78635		4.79	0.00	0	12,94
R186	On	02/02/2023	Bond Future			9.44628	104.71039	9.56171	104.33643		4.91	0.00	0	
R186	On	04/05/2023	Bond Future			9.61776	106.63040	9.74277	106.25031		4.78	0.00	0	
R186	On	03/08/2023	Bond Future			12.64842	95.59719	9.74000	9.74000		4.82	0.00	0	
Total R186 Future												8,950,515.84	84	99,35
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			8,354.34000	8.35434	7,989,870	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,010	3.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Put			3,748.37000	3.74837	3,384,100	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.10000	0.00010	0,330	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,710.36000	3.71036	3,346,120	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			4,435.58000	4.43558	4,071,120	3.44	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,348.93000	2.34893	2,682,920	5.92	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			77.77000	0.07777	47,290	5.92	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			0.07000	0.00007	0,230	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,786.40000	3.78640	3,422,090	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.08000	0.00008	0,280	3.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			250.56000	0.25056	317,560	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,146.54000	3.14654	2,844,910	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			537.23000	0.53723	653,630	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,128.31000	2.12831	1,876,080	4.70	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			123.23000	0.12323	161,050	4.75	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			4,128.08000	4.12808	3,797,270	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			245.13000	0.24513	310,990	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,176.66000	3.17666	2,873,890	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			256.09000	0.25609	324,240	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,116.54000	3.11654	2,816,060	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,317.72000	4.31772	4,015,530	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			262.50000	0.26250	334,430	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,376.04000	4.37604	4,074,010	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			267.24000	0.26724	339,100	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,346.84000	4.34684	4,044,740	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			272.05000	0.27205	343,820	4.73	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			707.54000	0.70754	813,510	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,492.62000	3.49262	3,218,500	4.51	0.00	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	04/05/2023	Bond Future	8.82	Call		689.94000	0.68994	794,040	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		3,537.78000	3.53778	3,261,790	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		698.86000	0.69886	803,910	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,515.31000	3.51531	3,240,270	4.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		0.00000	0.00000	120,130	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		0.00000	0.00000	7,986,400	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		0.00000	0.00000	115,820	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		0.00000	0.00000	8,039,180	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		0.00000	0.00000	117,900	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		0.00000	0.00000	8,012,710	4.81	0.00	0	
Total R186 Option											0.00	0	19,42
Total For R186											8,950,515.84	84	118,77
R197	On	04/08/2022	Bond Future			329.60105	329.60105	329.57818	329.57818		8,240,026.25	25	80
R197	On	03/11/2022	Bond Future			334.63468	334.63468	334.61551	334.61551		0.00	0	
R197	On	02/02/2023	Bond Future			331.69263	331.69263	331.67627	331.67627		0.00	0	
R197	On	04/05/2023	Bond Future			337.84139	337.84139	337.82689	337.82689		0.00	0	
R197	On	03/08/2023	Bond Future			337.36465	337.36465	337.83000	337.83000		0.00	0	
Total R197 Future											8,240,026.25	25	81
Total For R197											8,240,026.25	25	81
R202	On	04/08/2022	Bond Future			240.68433	240.68433	241.31088	241.31088		0.00	0	6,83
R202	On	03/11/2022	Bond Future			244.35996	244.35996	244.99894	244.99894		0.00	0	
R202	On	02/02/2023	Bond Future			243.95240	243.95240	244.60501	244.60501		0.00	0	
R202	On	04/05/2023	Bond Future			248.47307	248.47307	249.13915	249.13915		0.00	0	
R202	On	03/08/2023	Bond Future			230.29688	230.29688	249.14000	249.14000		0.00	0	
Total R202 Future											0.00	0	6,83
Total For R202											0.00	0	6,83
R2023	On	04/08/2022	Bond Future			6.70059	103.99085	6.61945	104.03483	0.66	12,478,902.00	120	26,7
R2023	On	03/11/2022	Bond Future			7.18260	101.63499	7.03216	101.68092	0.41	0.00	0	
Total R2023 Future											12,478,902.00	120	26,71
R2023	On	04/08/2022	Bond Future	6.03	Call			1.10000	0.00110	0,070	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			321.72000	0.32172	364,670	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			1.25000	0.00125	0,090	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			316.41000	0.31641	359,230	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			1.42000	0.00142	0,110	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			311.13000	0.31113	353,800	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			247.28000	0.24728	287,980	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			8.23000	0.00823	2,780	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			244.61000	0.24461	285,090	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.27	Call			8.63000	0.00863	3,020	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			241.94000	0.24194	282,260	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			7.84000	0.00784	2,610	0.28	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												12,478,902.00	120	26,71
R2030	On	04/08/2022	Bond Future			10.65585	86.76151	10.75003	86.32810		8.07	1,041,138.12	12	91,4
R2030	On	03/11/2022	Bond Future			10.86180	88.06622	10.96034	87.62744		8.01	0.00	0	19,5
R2030	On	02/02/2023	Bond Future			11.05196	85.56809	11.15539	85.12264		8.28	0.00	0	
R2030	On	04/05/2023	Bond Future			11.23627	87.13842	11.34496	86.68544		8.14	0.00	0	
R2030	On	03/08/2023	Bond Future			13.09204	78.37852	11.35000	11.35000		8.13	0.00	0	
Total R2030 Future												1,041,138.12	12	110,9
R2030	On	04/08/2022	Bond Future	10.95	Call			1,387.75000	1.38775	1,666,610	8.69	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			476.68000	0.47668	322,130	8.69	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			5,786.83000	5.78683	5,353,420	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,737.01000	5.73701	5,303,600	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,687.22000	5.68722	5,253,810	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			12,239.08000	12.23908	11,805,670	6.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			8,270.58000	8.27058	7,837,170	5.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	4.46	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,354.22000	4.35422	3,964,320	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			338.06000	0.33806	387,990	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,413.76000	3.41376	3,709,280	8.86	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,314.65000	4.31465	3,925,800	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			761.73000	0.76173	618,470	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			131.75000	0.13175	151,690	7.57	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,966.43000	5.96643	5,547,590	7.57	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			330.59000	0.33059	379,470	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			345.66000	0.34566	396,640	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,275.24000	4.27524	3,887,440	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			429.38000	0.42938	491,750	7.64	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,890.58000	3.89058	3,514,170	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			351.62000	0.35162	385,030	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			138.04000	0.13804	150,080	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,657.54000	5.65754	5,256,880	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			469.03000	0.46903	514,330	7.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Put			5,617.92000	5.61792	5,217,770	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			476.92000	0.47692	522,990	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,579.57000	5.57957	5,180,190	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			67.32000	0.06732	72,630	8.23	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			6,431.54000	6.43154	6,019,500	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			367.46000	0.36746	402,530	7.86	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			6,306.95000	6.30695	5,896,570	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			430.68000	0.43068	472,170	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,857.61000	5.85761	5,453,650	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			9,646.88000	9.64688	9,211,050	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			9,084.83000	9.08483	8,651,420	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			285.39000	0.28539	312,050	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			7,024.27000	7.02427	6,605,480	7.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			346.42000	0.34642	379,450	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,473.21000	6.47321	6,060,790	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			2,215.38000	2.21538	1,951,000	8.43	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			462.39000	0.46239	507,180	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,938.66000	10.93866	10,498,520	8.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			105.75000	0.10575	114,710	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,836.17000	9.83617	9,399,680	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			113.14000	0.11314	122,760	8.19	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call			2,143.26000	2.14326	2,318,450	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,295.34000	2.29534	2,025,080	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,235.17000	2.23517	2,416,240	8.43	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,641.43000	4.64143	4,274,320	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,182.31000	1.18231	1,269,130	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,611.14000	4.61114	4,244,980	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,636.78000	2.63678	2,808,580	8.22	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			6,458.17000	6.45817	6,051,320	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,028.80000	1.02880	1,104,580	7.68	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put			4,983.74000	4.98374	4,606,540	7.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,155.88000	1.15588	1,240,810	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,153.71000	1.15371	996,890	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call			1,168.91000	1.16891	1,254,780	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			8,130.42000	8.13042	7,704,630	7.78	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			424.69000	0.42469	455,410	7.76	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put			7,759.18000	7.75918	7,336,920	7.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			485.99000	0.48599	521,170	7.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put			2,657.39000	2.65739	2,376,210	8.22	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call			630.34000	0.63034	676,470	7.67	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	12.50	Call		5,783.17000	5.78317	6,079,330	9.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		7,314.78000	7.31478	6,896,980	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		177.44000	0.17744	189,290	7.86	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,524.92000	10.52492	10,083,790	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,672.12000	4.67212	4,304,070	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		379.55000	0.37955	406,740	7.78	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,308.35000	3.30835	3,514,070	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		2,175.69000	2.17569	1,928,430	8.46	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,434.00000	4.43400	4,686,540	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,608.62000	1.60862	1,408,180	8.85	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		0.00000	0.00000	7,321,220	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		0.00000	0.00000	576,810	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		0.00000	0.00000	7,288,400	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.00000	0.00000	7,255,450	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		0.00000	0.00000	2,137,250	9.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	4,000,100	9.08	8,096,202.40	2,024	1,00
R2030	On	03/08/2023	Bond Future	10.40	Call		0.00000	0.00000	142,560	7.57	144,270.72	1,012	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		0.00000	0.00000	10,822,330	7.57	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		0.00000	0.00000	569,040	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		0.00000	0.00000	584,430	8.02	0.00	0	
Total R2030 Option											8,240,473.12	3,036	12,50
Total For R2030											9,281,611.24	3,048	123,50
R2032	On	04/08/2022	Bond Future			11.10548	86.31209	11.18910	85.88213	9.34	11,393,195.88	132	98,40
R2032	On	03/11/2022	Bond Future			11.30557	83.45791	11.39270	83.02258	9.67	0.00	0	76,20
R2032	On	02/02/2023	Bond Future			11.48787	84.88830	11.57877	84.44634	9.73	0.00	0	
R2032	On	04/05/2023	Bond Future			11.66039	82.28684	11.75532	81.83740	10.08	0.00	0	
R2032	On	03/08/2023	Bond Future			13.23136	77.69224	11.76000	11.76000	9.65	0.00	0	
Total R2032 Future											11,393,195.88	132	174,60
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		12,493.40000	12.49340	12,063,440	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		8,007.95000	8.00795	7,578,000	7.30	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		3,609.84000	3.60984	3,994,650	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		120.55000	0.12055	75,400	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		126.70000	0.12670	169,780	8.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,684.45000	2.68445	2,297,570	8.66	75,819.81	33	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		514.52000	0.51452	646,720	9.34	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,491.11000	1.49111	1,193,350	9.34	39,380.55	33	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		2,374.23000	2.37423	2,706,610	10.58	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		304.19000	0.30419	206,610	10.58	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	10.21	Call			1.73000	0.00173	2,600	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			5,228.65000	5.22865	4,799,560	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1.96000	0.00196	2,940	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			5,173.31000	5.17331	4,744,330	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			32.72000	0.03272	45,890	8.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,666.75000	3.66675	3,249,960	8.20	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.01000	0.00001	0,010	7.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,546.06000	7.54606	7,116,100	7.20	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			0.37000	0.00037	0,580	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,887.02000	9.88702	9,457,060	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,010	7.30	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,841.69000	5.84169	5,411,940	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1.52000	0.00152	2,290	7.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			5,284.06000	5.28406	4,854,870	7.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			514.26000	0.51426	577,670	9.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			4,220.17000	4.22017	3,848,250	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			138.27000	0.13827	156,100	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			335.42000	0.33542	378,100	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,998.82000	4.99882	4,606,170	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			16.91000	0.01691	18,770	8.80	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,687.84000	4.68784	4,302,660	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			502.86000	0.50286	564,980	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,261.59000	4.26159	3,888,380	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			121.12000	0.12112	136,700	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,852.86000	6.85286	6,433,110	8.70	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			10.04000	0.01004	11,080	8.82	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			6,594.17000	6.59417	6,176,670	8.69	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			157.44000	0.15744	177,850	8.69	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			6,338.62000	6.33862	5,923,700	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			11,313.46000	11.31346	10,879,170	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			11.98000	0.01198	13,250	8.81	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			11,020.73000	11.02073	10,586,670	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,439.98000	10.43998	10,006,510	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			71.43000	0.07143	80,390	8.73	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			7,861.80000	7.86180	7,435,430	8.73	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,352.57000	2.35257	2,567,920	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,574.39000	1.57439	1,354,410	10.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			4,948.62000	4.94862	5,276,900	11.11	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			593.14000	0.59314	486,090	11.11	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.56	Call			398.47000	0.39847	448,620	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			899.74000	0.89974	776,370	11.21	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			515.49000	0.51549	559,910	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,502.57000	6.50257	6,105,030	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			599.66000	0.59966	651,720	8.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			6,056.66000	6.05666	5,666,760	8.92	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			793.20000	0.79320	861,010	9.03	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			5,358.77000	5.35877	4,984,620	9.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			387.80000	0.38780	420,510	8.96	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			7,339.79000	7.33979	6,930,540	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			499.87000	0.49987	542,900	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,593.47000	6.59347	6,194,540	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			507.55000	0.50755	551,270	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,547.87000	6.54787	6,149,630	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			99.09000	0.09909	105,800	9.05	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			11,225.47000	11.22547	10,790,220	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			232.83000	0.23283	251,340	9.00	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,824.35000	8.82435	8,400,900	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			351.53000	0.35153	380,860	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,290.58000	3.29058	3,507,240	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,038.02000	2.03802	1,812,720	10.12	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,319.45000	6.31945	6,638,040	11.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,628.27000	7.62827	7,215,640	8.96	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			70.31000	0.07031	74,740	9.05	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			12,120.44000	12.12044	11,682,910	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,861.18000	2.86118	3,057,930	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,324.68000	2.32468	2,079,470	9.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,521.97000	5.52197	5,150,590	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,270.25000	1.27025	1,346,510	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,593.21000	5.59321	5,220,030	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,284.94000	1.28494	1,362,350	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,557.39000	5.55739	5,185,360	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,299.99000	1.29999	1,378,050	9.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			0.00000	0.00000	983,020	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			0.00000	0.00000	7,417,470	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			0.00000	0.00000	960,270	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			0.00000	0.00000	7,487,790	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			0.00000	0.00000	971,610	9.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			0.00000	0.00000	7,452,580	9.66	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Option									115,200.36	66	29,96
Total For R2032									11,508,396.24	198	204,65
R2035 On 04/08/2022 Bond Future			11.42147	87.15000	11.45927	86.93214		10.43	1,220,100.00	14	129,02
R2035 On 03/11/2022 Bond Future			11.61090	83.97219	11.65006	83.75222		10.89	4,870,387.02	58	3,77
R2035 On 02/02/2023 Bond Future			11.78759	85.41036	11.82827	85.18745		11.00	0.00	0	
R2035 On 04/05/2023 Bond Future			11.94656	82.47821	11.98881	82.25182		11.55	0.00	0	
R2035 On 03/08/2023 Bond Future			13.34303	77.90154	11.99000	11.99000		11.07	0.00	0	
Total R2035 Future									6,090,487.02	72	132,80
R2035 On 04/08/2022 Bond Future	9.53	Call			0.00000	0.00000	0,000	9.40	0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			12,250.56000	12.25056	12,032,700	9.40	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			0.01000	0.00001	0,010	9.32	0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			313.32000	0.31332	338,490	9.88	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,239.02000	2.23902	2,046,330	9.88	0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			4,097.49000	4.09749	4,289,300	11.53	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			30.98000	0.03098	32,290	9.38	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,445.16000	4.44516	4,228,610	9.38	0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			33.23000	0.03323	34,690	9.39	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			5,609.70000	5.60970	5,391,850	9.17	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			35.61000	0.03561	37,240	9.40	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,326.00000	4.32600	4,109,770	9.40	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			10,116.75000	10.11675	9,898,890	9.32	0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			7.00000	0.00700	7,010	9.17	0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			4,385.48000	4.38548	4,169,080	9.39	0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			96.37000	0.09637	70,320	11.53	0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			17.19000	0.01719	17,650	9.29	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,929.02000	4.92902	4,711,620	9.29	0.00	0	10
R2035 On 03/11/2022 Bond Future	10.99	Put			4,491.79000	4.49179	4,286,820	10.17	0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			762.10000	0.76210	780,370	10.25	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			4,227.59000	4.22759	4,025,890	10.25	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			900.64000	0.90064	923,750	10.36	0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Put			11,270.56000	11.27056	11,049,390	9.64	0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			106.94000	0.10694	105,640	9.65	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			8,203.64000	8.20364	7,982,370	9.65	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			230.51000	0.23051	231,680	9.73	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			585.80000	0.58580	518,650	12.72	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			668.37000	0.66837	683,370	10.17	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			937.55000	0.93755	961,960	10.38	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,811.18000	3.81118	3,615,620	10.38	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			6,079.48000	6.07948	6,232,300	12.72	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 Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			6,620.02000	6.62002	6,401,220	9.73	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,892.18000	3.89218	3,695,320	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			22.51000	0.02251	21,310	9.64	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			918.89000	0.91889	942,650	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,851.45000	3.85145	3,655,240	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			842.30000	0.84230	849,930	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,273.79000	6.27379	6,058,510	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,100.30000	1.10030	1,114,810	10.25	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			5,520.87000	5.52087	5,312,470	10.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,117.02000	1.11702	1,131,950	10.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			585.89000	0.58589	587,340	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,350.82000	7.35082	7,129,360	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			814.86000	0.81486	821,860	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,366.39000	6.36639	6,150,480	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			828.60000	0.82860	835,720	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			858.59000	0.85859	783,520	12.96	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			316.80000	0.31680	313,790	9.99	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			9,326.76000	9.32676	9,100,840	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			531.66000	0.53166	532,030	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,665.27000	7.66527	7,442,730	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			567.41000	0.56741	568,490	9.99	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,478.64000	5.47864	5,270,660	10.26	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			120.15000	0.12015	116,420	9.98	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			12,316.75000	12.31675	12,090,110	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			130.81000	0.13081	127,020	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,061.45000	12.06145	11,834,750	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			142.27000	0.14227	138,420	9.98	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			6,320.08000	6.32008	6,104,290	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,648.83000	2.64883	2,496,450	11.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,382.21000	3.38221	3,455,790	11.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,558.47000	2.55847	2,409,140	11.30	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			7,984.21000	7.98421	8,132,050	12.96	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,807.99000	11.80799	11,581,230	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,454.99000	7.45499	7,233,160	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,256.58000	3.25658	3,327,110	11.25	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,504.01000	1.50401	1,401,050	12.96	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,577.17000	1.57717	1,590,600	10.82	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Put			6,130.93000	6.13093	5,917,970	10.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,631.31000	1.63131	1,645,860	10.84	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			6,011.87000	6.01187	5,800,030	10.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.21	Call		1,649.69000	1.64969	1,664,630	10.84	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,972.63000	5.97263	5,761,180	10.84	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		293.44000	0.29344	287,290	10.74	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put		12,986.14000	12.98614	12,753,600	10.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		650.29000	0.65029	646,760	10.72	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put		9,700.58000	9.70058	9,470,660	10.72	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		814.74000	0.81474	813,560	10.72	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call		1,668.21000	1.66821	1,683,520	10.85	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,933.58000	5.93358	5,722,500	10.85	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,971.34000	4.97134	5,055,700	12.08	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,506.88000	2.50688	2,364,850	12.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call		7,529.60000	7.52960	7,653,030	12.96	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,756.02000	8.75602	8,528,450	10.72	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		0.00000	0.00000	7,981,710	11.07	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		0.00000	0.00000	1,260,500	11.05	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		0.00000	0.00000	8,060,140	11.05	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		0.00000	0.00000	1,274,290	11.06	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		0.00000	0.00000	8,020,850	11.06	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		0.00000	0.00000	1,288,180	11.07	0.00	0	
Total R2035 Option											0.00	0	14,85
Total For R2035											6,090,487.02	72	147,65
R2037	On	04/08/2022	Bond Future			11.58499	78.81359	11.62278	78.59462	11.72	5,438,137.71	69	140,35
R2037	On	03/11/2022	Bond Future			11.76234	79.99899	11.80144	79.77773	11.62	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.92743	77.11258	11.96797	76.88835	12.41	0.00	0	
R2037	On	04/05/2023	Bond Future			12.08506	78.52871	12.12712	78.30095	12.38	0.00	0	
R2037	On	03/08/2023	Bond Future			13.40300	69.96395	12.13000	12.13000	12.55	0.00	0	
Total R2037 Future											5,438,137.71	69	142,35
R2037	On	04/08/2022	Bond Future	10.91	Call		43.63000	0.04363	45,390	10.77	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,332.27000	4.33227	4,115,060	10.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		234.63000	0.23463	251,330	11.22	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		2,676.80000	2.67680	2,474,530	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		560.27000	0.56027	603,530	11.58	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,746.06000	1.74606	1,570,350	11.58	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.90	Put		4,392.10000	4.39210	4,174,710	10.76	0.00	0	5
R2037	On	04/08/2022	Bond Future	11.95	Call		2,279.25000	2.27925	2,420,040	12.54	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		420.76000	0.42076	342,580	12.54	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.10	Call		0.03000	0.00003	0,030	10.38	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put		9,595.53000	9.59553	9,376,560	10.38	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		38.22000	0.03822	39,640	10.74	0.00	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	04/08/2022	Bond Future	10.89	Put			4,452.17000	4.45217	4,234,620	10.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			40.84000	0.04084	42,420	10.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			935.34000	0.93534	960,040	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,845.68000	3.84568	3,649,120	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			954.20000	0.95420	979,560	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,804.93000	3.80493	3,609,030	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			973.29000	0.97329	999,340	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,764.48000	3.76448	3,569,270	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,220.12000	6.22012	6,004,610	11.33	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			866.38000	0.86638	874,430	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,313.43000	6.31343	6,097,250	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			880.57000	0.88057	888,940	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,266.58000	6.26658	6,050,720	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			895.08000	0.89508	903,800	11.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,669.51000	1.66951	1,683,580	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,222.47000	6.22247	6,008,780	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,632.94000	1.63294	1,646,010	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,303.76000	6.30376	6,089,070	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,651.16000	1.65116	1,664,600	11.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,263.02000	6.26302	6,048,700	11.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			0.00000	0.00000	7,798,170	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			0.00000	0.00000	1,403,580	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			0.00000	0.00000	7,759,170	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			0.00000	0.00000	1,374,270	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			0.00000	0.00000	7,837,340	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			0.00000	0.00000	1,388,870	12.43	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												5,438,137.71	69	144,60
R2040	On	04/08/2022	Bond Future			11.69323	80.36784	11.72589	80.16572		12.37	2,491,403.04	31	126,98
R2040	On	03/11/2022	Bond Future			11.86580	81.57660	11.89957	81.37249		12.27	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			12.02661	78.46695	12.06161	78.26015		13.13	0.00	0	
R2040	On	04/05/2023	Bond Future			12.17980	79.90822	12.21609	79.69820		13.10	0.00	0	
R2040	On	03/08/2023	Bond Future			13.44331	71.01084	12.22000	12.22000		13.32	0.00	0	
Total R2040 Future												2,491,403.04	31	131,44
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.15	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			14,235.87000	14.23587	14,033,750	11.15	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			3.78000	0.00378	3,560	10.85	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call			55.62000	0.05562	56,830	11.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,409.11000	4.40911	4,208,200	11.23	0.00	0	

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	04/08/2022	Bond Future	12.24	Call		3,312.93000	3.31293	3,467,200	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,759.71000	6.75971	6,557,370	10.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		48.84000	0.04884	49,740	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		235.33000	0.23533	187,480	13.31	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		4,536.80000	4.53680	4,335,580	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		52.14000	0.05214	53,180	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,472.82000	4.47282	4,271,740	11.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,058.92000	1.05892	1,078,160	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,101.62000	4.10162	3,916,750	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		681.14000	0.68114	689,680	11.41	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		5,085.89000	5.08589	4,890,320	11.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		1,017.95000	1.01795	1,036,020	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,188.86000	4.18886	4,002,820	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,038.39000	1.03839	1,057,040	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,145.16000	4.14516	3,959,700	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,720.19000	4.72019	4,829,760	13.63	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,114.38000	1.11438	1,019,840	13.63	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		183.60000	0.18360	180,810	10.88	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,977.08000	7.97708	7,770,180	10.88	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		244.05000	0.24405	242,020	10.94	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,342.86000	7.34286	7,136,720	10.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,254.93000	1.25493	1,279,800	11.85	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,724.56000	3.72456	3,545,320	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,878.16000	6.87816	6,674,490	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		947.68000	0.94768	951,080	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,827.34000	6.82734	6,623,940	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,845.51000	7.84551	7,637,480	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		728.67000	0.72867	728,150	11.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,676.09000	7.67609	7,468,770	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		917.25000	0.91725	920,110	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,929.24000	6.92924	6,725,300	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		932.38000	0.93238	935,510	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,669.51000	2.66951	2,527,500	13.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		179.65000	0.17965	175,010	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,645.29000	12.64529	12,433,850	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		191.00000	0.19100	186,310	11.92	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,434.37000	12.43437	12,222,880	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		695.54000	0.69554	694,310	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,779.50000	3.77950	3,842,350	13.51	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,738.78000	2.73878	2,594,830	13.51	0.00	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	12.27	Call		3,883.08000	3.88308	3,947,870	13.55	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,570.83000	6.57083	6,370,250	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,914.60000	1.91460	1,926,060	12.32	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		6,356.96000	6.35696	6,158,400	12.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		805.32000	0.80532	799,050	12.17	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		9,110.48000	9.11048	8,896,550	12.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,772.45000	1.77245	1,780,960	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,658.00000	6.65800	6,456,490	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		374.01000	0.37401	365,740	12.19	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,614.18000	6.61418	6,413,260	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,812.29000	1.81229	1,821,730	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		8,271.05000	8.27105	8,381,590	14.74	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,636.23000	1.63623	1,536,750	14.74	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,792.18000	1.79218	1,801,280	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		13,768.61000	13.76861	13,550,320	12.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		10,197.16000	10.19716	9,980,870	12.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,015.45000	1.01545	1,011,540	12.16	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		5,741.88000	5.74188	5,816,550	13.80	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,591.10000	2.59110	2,455,750	13.80	0.00	0	40
R2040	On	03/08/2023	Bond Future	12.22	Put		0.00000	0.00000	8,168,850	13.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		0.00000	0.00000	1,624,010	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		0.00000	0.00000	8,127,620	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		0.00000	0.00000	1,591,320	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		0.00000	0.00000	8,209,990	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		0.00000	0.00000	1,607,740	13.29	0.00	0	
Total R2040 Option											0.00	0	11,56
Total For R2040											2,491,403.04	31	143,02
R2044	On	04/08/2022	Bond Future			11.66968	77.40279	11.70222	77.19799	13.03	173,072,638.44	2,236	90,95
R2044	On	03/11/2022	Bond Future			11.83222	78.56697	11.86586	78.36012	12.93	0.00	0	
R2044	On	02/02/2023	Bond Future			11.98322	75.53095	12.01807	75.32136	13.86	0.00	0	
R2044	On	04/05/2023	Bond Future			12.12654	76.91833	12.16265	76.70549	13.83	0.00	0	
R2044	On	03/08/2023	Bond Future			13.32255	68.30883	12.16000	12.16000	14.07	0.00	0	
Total R2044 Future											173,072,638.44	2,236	90,95
R2044	On	04/08/2022	Bond Future	11.10	Put		4,030.05000	4.03005	3,828,170	11.89	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		76.38000	0.07638	78,740	11.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,156.92000	4.15692	3,954,480	11.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		81.19000	0.08119	83,820	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,093.31000	4.09331	3,891,140	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		86.25000	0.08625	89,170	11.89	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 Interr
R2044	On	03/11/2022	Bond Future	11.39	Put		4,108.26000	4.10826	3,921,850	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,113.41000	1.11341	1,134,470	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,064.31000	4.06431	3,878,520	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,135.16000	1.13516	1,156,840	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,020.71000	4.02071	3,835,540	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		150.13000	0.15013	147,760	11.46	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		8,635.06000	8.63506	8,425,840	11.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		909.88000	0.90988	925,100	12.17	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		4,519.25000	4.51925	4,327,620	12.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,091.92000	1.09192	1,112,360	12.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,542.65000	6.54265	6,340,630	12.76	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,048.17000	1.04817	1,055,080	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,644.01000	6.64401	6,441,330	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,065.05000	1.06505	1,072,290	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,593.29000	6.59329	6,390,940	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,081.92000	1.08192	1,089,490	12.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,892.08000	1.89208	1,903,730	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,549.19000	6.54919	6,348,000	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,913.33000	1.91333	1,925,090	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,505.40000	6.50540	6,304,320	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,934.46000	1.93446	1,946,600	12.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,461.58000	6.46158	6,260,880	12.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		0.00000	0.00000	7,997,940	13.98	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		0.00000	0.00000	1,688,860	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		0.00000	0.00000	8,081,050	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		0.00000	0.00000	1,705,990	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		0.00000	0.00000	8,039,410	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		0.00000	0.00000	1,723,210	13.98	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											173,072,638.44	2,236	94,15
R2048	On	04/08/2022	Bond Future			11.62189	80.52936	11.65427	80.32098	12.74	0.00	0	213,34
R2048	On	03/11/2022	Bond Future			11.78335	77.31531	11.81687	77.10478	13.36	0.00	0	
R2048	On	02/02/2023	Bond Future			11.93333	78.63964	11.96809	78.42625	13.53	0.00	0	
R2048	On	04/05/2023	Bond Future			12.06718	75.64699	12.10319	75.43025	14.30	0.00	0	
R2048	On	03/08/2023	Bond Future			13.22451	71.43431	12.10000	12.10000	13.74	0.00	0	
Total R2048 Future											0.00	0	213,34
R2048	On	04/08/2022	Bond Future	10.99	Call		64.64000	0.06464	65,780	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,548.91000	4.54891	4,341,670	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		68.82000	0.06882	70,140	11.83	0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/08/2022 Bond Future	11.00	Put			4,482.18000	4.48218	4,275,120	11.83		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			0.39000	0.00039	0,340	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			8,867.29000	8.86729	8,658,860	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			35.51000	0.03551	35,530	11.70		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			5,162.82000	5.16282	4,954,460	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			60.67000	0.06067	61,630	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			4,615.95000	4.61595	4,408,530	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			9,650.51000	9.65051	9,442,110	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			14,620.53000	14.62053	14,412,150	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			0.05000	0.00005	0,040	11.26		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			10,446.30000	10.44630	10,237,910	11.26		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			0.14000	0.00014	0,120	11.22		0.00	0	1,20
R2048 On 03/11/2022 Bond Future	11.31	Call			1,028.13000	1.02813	1,044,450	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,325.96000	4.32596	4,131,750	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,049.11000	1.04911	1,066,180	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,279.44000	4.27944	4,085,980	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,007.26000	1.00726	1,023,140	12.57		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			4,372.69000	4.37269	4,178,040	12.57		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,891.64000	6.89164	6,681,490	12.36		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,028.26000	1.02826	1,031,810	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,838.44000	6.83844	6,628,600	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			994.85000	0.99485	997,790	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,944.95000	6.94495	6,734,500	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,011.56000	1.01156	1,014,800	12.36		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,916.33000	1.91633	1,922,810	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,829.62000	6.82962	6,619,360	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,937.83000	1.93783	1,944,670	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,783.94000	6.78394	6,574,040	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,959.23000	1.95923	1,966,420	13.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,738.25000	6.73825	6,528,700	13.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			0.00000	0.00000	7,975,430	13.58		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			0.00000	0.00000	1,760,260	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			0.00000	0.00000	8,059,450	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			0.00000	0.00000	1,778,220	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			0.00000	0.00000	8,017,350	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			0.00000	0.00000	1,796,270	13.58		0.00	0	
Total R2048 Option										0.00	0	5,85
Total For R2048										0.00	0	219,15

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	04/08/2022			11.42947	66.87093	11.46696	66.68315		11.80	1,805,515.11	27	23,25
R209	On	03/11/2022			11.59793	64.73098	11.63666	64.54119		12.29	0.00	0	4,5
R209	On	02/02/2023			11.75059	65.84039	11.79065	65.64794		12.45	0.00	0	
R209	On	04/05/2023			11.89375	63.89757	11.93521	63.70209		13.04	0.00	0	
R209	On	03/08/2023			13.12045	60.33444	11.94000	11.94000		12.54	0.00	0	
Total R209 Future											1,805,515.11	27	27,81
R209	On	04/08/2022	10.57	Call			8.02000	0.00802	8,030	10.43	0.00	0	
R209	On	04/08/2022	10.57	Put			4,721.85000	4.72185	4,534,080	10.43	0.00	0	
R209	On	04/08/2022	10.58	Call			8.72000	0.00872	8,750	10.44	0.00	0	
R209	On	04/08/2022	10.58	Put			4,667.36000	4.66736	4,479,610	10.44	0.00	0	
R209	On	04/08/2022	10.59	Call			9.46000	0.00946	9,520	10.45	0.00	0	
R209	On	04/08/2022	10.59	Put			4,612.98000	4.61298	4,425,260	10.45	0.00	0	
R209	On	03/11/2022	10.50	Call			167.39000	0.16739	167,320	10.90	0.00	0	
R209	On	03/11/2022	10.50	Put			6,085.59000	6.08559	5,895,730	10.90	0.00	0	
R209	On	03/11/2022	9.25	Call			2.03000	0.00203	1,780	10.86	0.00	0	6,00
R209	On	03/11/2022	9.25	Put			13,347.37000	13.34737	13,157,330	10.86	0.00	0	
R209	On	03/11/2022	11.03	Call			650.63000	0.65063	665,450	11.54	0.00	0	
R209	On	03/11/2022	11.03	Put			3,717.48000	3.71748	3,542,510	11.54	0.00	0	
R209	On	03/11/2022	11.50	Call			1,540.37000	1.54037	1,587,050	12.29	0.00	0	
R209	On	03/11/2022	11.50	Put			2,213.63000	2.21363	2,070,520	12.29	0.00	0	
R209	On	03/11/2022	10.00	Call			37.49000	0.03749	36,060	10.88	0.00	0	3,50
R209	On	03/11/2022	10.00	Put			8,803.05000	8.80305	8,611,830	10.88	0.00	0	6,00
R209	On	03/11/2022	11.00	Call			609.15000	0.60915	622,540	11.49	0.00	0	
R209	On	03/11/2022	11.00	Put			3,833.00000	3.83300	3,656,600	11.49	0.00	0	7,00
R209	On	03/11/2022	11.01	Call			622.86000	0.62286	636,720	11.51	0.00	0	
R209	On	03/11/2022	11.01	Put			3,794.32000	3.79432	3,618,390	11.51	0.00	0	
R209	On	03/11/2022	12.00	Call			2,944.64000	2.94464	3,030,290	13.16	0.00	0	
R209	On	03/11/2022	12.00	Put			1,202.41000	1.20241	1,098,270	13.16	0.00	0	3,50
R209	On	03/11/2022	11.02	Call			636.65000	0.63665	650,980	11.52	0.00	0	
R209	On	03/11/2022	11.02	Put			3,755.78000	3.75578	3,580,320	11.52	0.00	0	
R209	On	03/11/2022	9.50	Call			5.88000	0.00588	5,340	10.86	0.00	0	
R209	On	03/11/2022	9.50	Put			11,781.71000	11.78171	11,591,380	10.86	0.00	0	
R209	On	02/02/2023	10.78	Put			5,772.47000	5.77247	5,583,660	11.34	0.00	0	
R209	On	02/02/2023	10.79	Call			666.12000	0.66612	669,870	11.35	0.00	0	
R209	On	02/02/2023	10.79	Put			5,730.41000	5.73041	5,541,710	11.35	0.00	0	
R209	On	02/02/2023	10.80	Call			677.49000	0.67749	681,620	11.36	0.00	0	
R209	On	02/02/2023	10.80	Put			5,688.42000	5.68842	5,500,100	11.36	0.00	0	
R209	On	02/02/2023	10.78	Call			654.75000	0.65475	658,390	11.34	0.00	0	
R209	On	04/05/2023	11.09	Call			1,327.37000	1.32737	1,337,080	12.15	0.00	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	04/05/2023	Bond Future	11.09	Put			5,486.77000	5.48677	5,301,000	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,342.86000	1.34286	1,352,880	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			5,450.83000	5.45083	5,265,370	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,358.46000	1.35846	1,368,800	12.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			5,415.07000	5.41507	5,229,930	12.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			0.00000	0.00000	6,457,540	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			0.00000	0.00000	1,269,590	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			0.00000	0.00000	6,524,490	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			0.00000	0.00000	1,282,930	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			0.00000	0.00000	6,490,940	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			0.00000	0.00000	1,296,360	12.49	0.00	0	
Total R209 Option												0.00	0	26,00
Total For R209												1,805,515.11	27	53,81
R210	On	04/08/2022	Bond Future			220.58978	220.58978	220.62007	220.62007			0.00	0	1,00
R210	On	03/11/2022	Bond Future			220.98492	220.98492	221.01825	221.01825			0.00	0	
R210	On	02/02/2023	Bond Future			224.81910	224.81910	224.85514	224.85514			0.00	0	
R210	On	04/05/2023	Bond Future			225.92231	225.92231	225.96056	225.96056			0.00	0	
R210	On	03/08/2023	Bond Future			213.63539	213.63539	225.96000	225.96000			0.00	0	
Total R210 Future												0.00	0	1,00
Total For R210												0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.96087	81.45493	11.04452	81.06590		8.89	3,421,107.06	42	30,91
R213	On	03/11/2022	Bond Future			11.16343	79.13962	11.25063	78.74577		9.17	0.00	0	
R213	On	02/02/2023	Bond Future			11.35199	80.49467	11.44311	80.09486		9.18	0.00	0	
R213	On	04/05/2023	Bond Future			11.52252	78.42203	11.61774	78.01543		9.48	0.00	0	
R213	On	03/08/2023	Bond Future			13.15723	74.10589	11.62000	11.62000		9.05	0.00	0	
Total R213 Future												3,421,107.06	42	30,91
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			5,647.93000	5.64793	5,258,900	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			5,597.23000	5.59723	5,208,200	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	4.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			5,546.58000	5.54658	5,157,550	4.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			130.46000	0.13046	145,510	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,132.46000	6.13246	5,753,660	8.55	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			211.87000	0.21187	237,090	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,181.89000	5.18189	4,813,260	8.46	0.00	0	41
R213	On	03/11/2022	Bond Future	10.37	Call			325.06000	0.32506	363,560	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call			12.67000	0.01267	13,720	8.86	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,363.52000	10.36352	9,970,720	8.86	0.00	0	

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	9.19	Call		15.49000	0.01549	16,830	8.86	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		10,050.07000	10.05007	9,657,560	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		92.75000	0.09275	103,110	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,303.17000	4.30317	3,950,460	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,383.25000	4.38325	4,028,690	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		340.86000	0.34086	381,060	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,343.13000	4.34313	3,989,480	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		348.91000	0.34891	390,050	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,791.90000	6.79190	6,408,410	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put		4,423.45000	4.42345	4,068,100	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		332.94000	0.33294	372,230	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		445.01000	0.44501	482,090	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,992.43000	5.99243	5,629,700	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		543.25000	0.54325	588,550	8.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,519.68000	5.51968	5,165,170	8.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call		318.11000	0.31811	343,880	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,925.53000	6.92553	6,551,490	8.58	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		431.95000	0.43195	467,860	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		6,075.03000	6.07503	5,711,130	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		438.44000	0.43844	474,930	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		6,033.67000	6.03367	5,670,350	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		618.79000	0.61879	670,250	8.60	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		5,217.34000	5.21734	4,868,990	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,412.01000	4.41201	4,659,830	10.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,191.39000	1.19139	1,039,400	10.22	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		71.64000	0.07164	76,190	8.82	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		10,940.22000	10.94022	10,544,960	8.82	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		5,008.94000	5.00894	4,678,600	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,167.94000	1.16794	1,245,030	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,977.02000	4.97702	4,647,510	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,141.31000	1.14131	1,216,990	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		5,040.99000	5.04099	4,710,070	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,154.57000	1.15457	1,230,830	8.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		0.00000	0.00000	779,250	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		0.00000	0.00000	6,888,620	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		0.00000	0.00000	788,760	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		0.00000	0.00000	6,856,270	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		0.00000	0.00000	769,820	8.94	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		0.00000	0.00000	6,921,090	8.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	5,26	
Total For R213												3,421,107.06	42	36,19	
R214	On	04/08/2022	Bond Future			11.65704	64.03385	11.69446	63.84171		12.84		3,713,963.30	58	80,52
R214	On	03/11/2022	Bond Future			11.81921	61.70960	11.85788	61.51532		13.44		0.00	0	8
R214	On	02/02/2023	Bond Future			11.96977	62.76644	12.00978	62.56948		13.63		0.00	0	
R214	On	04/05/2023	Bond Future			12.10439	60.62283	12.14576	60.42273		14.36		0.00	0	
R214	On	03/08/2023	Bond Future			13.24563	57.25948	12.15000	12.15000		13.82		0.00	0	
Total R214 Future												3,713,963.30	58	80,60	
R214	On	04/08/2022	Bond Future	10.97	Call			31.81000	0.03181	33,380	11.55		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,928.47000	3.92847	3,737,900	11.55		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			34.08000	0.03408	35,820	11.56		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,874.33000	3.87433	3,683,930	11.56		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			36.48000	0.03648	38,400	11.58		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,820.38000	3.82038	3,630,160	11.58		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			836.14000	0.83614	859,550	12.74		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,468.62000	3.46862	3,297,750	12.74		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			852.90000	0.85290	877,030	12.76		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,431.81000	3.43181	3,261,660	12.76		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			819.47000	0.81947	842,290	12.72		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,505.58000	3.50558	3,334,120	12.72		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,684.03000	5.68403	5,498,110	12.46		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			786.13000	0.78613	797,490	12.47		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,641.29000	5.64129	5,455,690	12.47		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			799.04000	0.79904	810,730	12.48		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,598.74000	5.59874	5,413,470	12.48		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			773.35000	0.77335	784,390	12.46		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,532.70000	1.53270	1,548,520	13.61		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,522.81000	5.52281	5,338,530	13.61		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,549.51000	1.54951	1,565,690	13.62		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,486.23000	5.48623	5,302,310	13.62		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,566.64000	1.56664	1,583,180	13.63		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,450.04000	5.45004	5,266,480	13.63		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			0.00000	0.00000	6,368,580	13.72		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			0.00000	0.00000	1,456,880	13.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			0.00000	0.00000	6,435,630	13.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			0.00000	0.00000	1,471,510	13.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			0.00000	0.00000	6,402,030	13.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			0.00000	0.00000	1,486,220	13.72		0.00	0	
Total R214 Option												0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									3,713,963.30	58	80,60
Total for Bond									370,832,191.79	6,830	1,465,12
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/08/2022	GOVI			798.99000	798.99000	796.25500	796.25500			0.00	0	1,1'
GOVI	On	03/11/2022	GOVI			811.11700	811.11700	808.35000	808.35000			0.00	0	
GOVI	On	02/02/2023	GOVI			824.98800	824.98800	822.18100	822.18100			0.00	0	
GOVI	On	04/05/2023	GOVI			840.07000	840.07000	837.21700	837.21700			0.00	0	
GOVI	On	03/08/2023	GOVI			840.07000	840.07000	837.22000	837.22000			0.00	0	
Total GOVI Future												0.00	0	1,11
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			230,250.00000	23.02500	202,900,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			230,050.00000	23.00500	202,700,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			230,150.00000	23.01500	202,800,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			120,700.00000	12.07000	93,030,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			120,800.00000	12.08000	93,130,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			120,600.00000	12.06000	92,930,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			286,390.00000	28.63900	258,320,000		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			286,490.00000	28.64900	258,420,000		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			286,590.00000	28.65900	258,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			156,430.00000	15.64300	127,900,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			156,530.00000	15.65300	128,000,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			156,630.00000	15.66300	128,100,000		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			0.00000	0.00000	28,600,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			0.00000	0.00000	28,500,000		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			0.00000	0.00000	28,400,000		0.00	0	
Total GOVI Option												0.00	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
Total For GOVI										0.00	0	1,11
Total for GOVI										0.00	0	1,11
AL37 On 04/08/2022 Index Future			811.98800	811.98800	809.22500	809.22500				0.00	0	
AL37 On 03/11/2022 Index Future			824.31200	824.31200	821.51700	821.51700				0.00	0	
AL37 On 02/02/2023 Index Future			838.40800	838.40800	835.57400	835.57400				0.00	0	
AL37 On 04/05/2023 Index Future			853.73600	853.73600	850.85500	850.85500				0.00	0	
AL37 On 03/08/2023 Index Future			853.73600	853.73600	850.86000	850.86000				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/08/2022 Index Future			910.80500	910.80500	906.46500	906.46500				0.00	0	
AL7T On 03/11/2022 Index Future			924.62800	924.62800	920.23400	920.23400				0.00	0	
AL7T On 02/02/2023 Index Future			940.44100	940.44100	935.98000	935.98000				0.00	0	
AL7T On 04/05/2023 Index Future			957.63300	957.63300	953.09700	953.09700				0.00	0	
AL7T On 03/08/2023 Index Future			957.63300	957.63300	953.10000	953.10000				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/08/2022 Index Future			810.23300	810.23300	807.50100	807.50100				0.00	0	13
ALBI On 03/11/2022 Index Future			822.53100	822.53100	819.76700	819.76700				0.00	0	
ALBI On 02/02/2023 Index Future			836.59700	836.59700	833.79300	833.79300				0.00	0	
ALBI On 04/05/2023 Index Future			851.89100	851.89100	849.04200	849.04200				0.00	0	
ALBI On 03/08/2023 Index Future			851.89100	851.89100	849.04000	849.04000				0.00	0	
Total ALBI Future										0.00	0	13
Total For ALBI										0.00	0	13
IGOV On 04/08/2022 Index Future			311.58900	311.58900	312.15600	312.15600				0.00	0	73
IGOV On 03/11/2022 Index Future			316.39500	316.39500	316.97400	316.97400				0.00	0	
IGOV On 02/02/2023 Index Future			321.88200	321.88200	322.47400	322.47400				0.00	0	
IGOV On 04/05/2023 Index Future			327.84000	327.84000	328.44500	328.44500				0.00	0	
IGOV On 03/08/2023 Index Future			327.84000	327.84000	328.45000	328.45000				0.00	0	
Total IGOV Future										0.00	0	73
Total For IGOV										0.00	0	73
Total for Index										0.00	0	87
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.08500	94.91500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.65000	94.35000	5.66000	94.34000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.82500	94.17500	5.83500	94.16500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.35000	93.65000	6.38000	93.62000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.47000	93.53000	6.49000	93.51000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.99500	93.00500	7.03500	92.96500				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			7.55000	92.45000	7.57000	92.43000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR f On 21/06/2023 Jibar Future			8.00500	91.99500	8.04500	91.95500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.19000	91.81000	8.22500	91.77500			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.21000	91.79000	8.26000	91.74000			0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.41000	91.59000	8.45500	91.54500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.47500	91.52500	8.50500	91.49500			0.00	0	
Total Jibar Future									0.00	0	31
Total For JIBAR FUTURE									0.00	0	31
Total for Jibar									0.00	0	31
Total for Derivatives :									370,832,191.79	6,830	1,467,41
ABCPI3 On 07/12/2023 Spot Bond			2.39700	322.45056	2.39700	322.36840			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.47291			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.42710			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.30948	9.65000	100.28365			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.20500	84.93743	12.20500	84.90994			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.76021			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.43421			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.28540			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.18091			0.00	0	
Total ABFN18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.22380				0.00	0	200,000,00
Total ABFN22 SPOT										0.00	0	200,000,00
Total For ABFN22										0.00	0	200,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.12082				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.79372				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.04074				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.33222				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.29392				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.62149				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.10926				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.25466				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.27221				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.86723				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.18672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	100.48609				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.57041				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.39805				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.03315				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	99.95280				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	99.95160				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	99.95079				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.28178				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.84661				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.76343				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.25295				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.82344				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.22856				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.02825				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.82740				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.85479				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.87767				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.21420				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.22282				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.22737				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.50940				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.99976				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.79833				0.00	0	
Total ABJ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.26461				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.22949				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.24000	7.24000	7.24000	153.07727				0.00	0	35,000,00
Total ABKI04 SPOT										0.00	0	35,000,00
Total For ABKI04										0.00	0	35,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.00036	100.00000	42.89756				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	160.76616				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	210.98655				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	229.47326				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.08500	8.08500	8.08500	102.58102				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.04000	9.04000	9.04000	105.81143				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.61500	102.61367	6.61500	102.59548				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.73000	106.45152	8.73000	106.42681				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.45000	106.63951	9.45000	106.61276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.05500	106.03503	7.05500	106.01506				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.66500	100.00862	9.66500	99.98298				0.00	0	300,000,00
Total ABS7 SPOT										0.00	0	300,000,00
Total For ABS7										0.00	0	300,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.65064	100.00000	14.61839				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.50800	326.35094	1.50800	326.27561				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.91500	11.91500	11.91500	98.32270				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.41659				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.40528				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.32726				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.40449				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.40449				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.41416				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	100.41416				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	186.88360				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	189.70858				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.38635				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.93721				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.90374				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12293				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.87023				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.05002				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.96614				0.00	0	400,000,00
Total AGL03 SPOT										0.00	0	400,000,00
Total For AGL03										0.00	0	400,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.47430				0.00	403,559,000	194,079,50
Total AGT01 SPOT										0.00	403,559,000	194,079,50
Total For AGT01										0.00	403,559,000	194,079,50
AGT02 On 28/11/2024 Spot Bond					0.00000	105.50947				0.00	35,600,000	8,900,00
Total AGT02 SPOT										0.00	35,600,000	8,900,00

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 AGT02										0.00	35,600,000	8,900,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.21946				0.00	400,000,000	200,000,000
Total AGT03 SPOT										0.00	400,000,000	200,000,000
Total For AGT03										0.00	400,000,000	200,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.06709				0.00	2,858,400,000	1,429,200,000
Total AGT04 SPOT										0.00	2,858,400,000	1,429,200,000
Total For AGT04										0.00	2,858,400,000	1,429,200,000
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.33085				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.37609				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3' On 18/07/2026 Spot Bond			9.34000	98.44293	9.34000	98.41812				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.44419				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.67113				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	101.95473				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/04/2023 Spot Bond					0.00000	101.21165				0.00	0	0
Total AHF2O2 SPOT										0.00	0	0
Total For AHF2O2										0.00	0	0
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.87192				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A' On 21/08/2023 Spot Bond			8.62000	105.11229	8.62000	105.08779				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.82525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.91191				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.96521				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.75175				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.86707				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.25617				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.91181				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.96508				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.33734				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.99348				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.07457				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.93845				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.91847				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.99171				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.96641				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.89839				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.37714				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.77500	104.49914	8.77500	104.47462				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.22200	101.13444	9.22200	101.10966				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.05000	86.42578	13.05000	86.39609				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.93000	190.15935	5.93000	190.09291				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.97091				0.00	200,000,000	100,000,000
Total APF06 SPOT										0.00	200,000,000	100,000,000
Total For APF06										0.00	200,000,000	100,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.25961				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.34903				0.00	0	
Total APF09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.50803				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.41970				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.01114				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.28900				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.21000	243.90583	5.21000	243.82527				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.82000	210.47240	5.82000	210.39949				0.00	0	1,349,000,00
Total ASN037 SPOT										0.00	0	1,349,000,00
Total For ASN037										0.00	0	1,349,000,00
ASN15 On 31/03/2028 Spot Bond			4.77000	201.75640	4.77000	201.69213				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.18000	114.21026	5.18000	114.17247				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.64195				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.77171				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.44259				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.35765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.94651				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.98500				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.90924				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.52865				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.25649				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.38295				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.13019				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	111.33468				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.37500	5.37500	5.37500	100.98931				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.52168				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.58652				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	101.08834				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.83645				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.29000	112.70149	5.29000	112.66386				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.38857				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.35734				0.00	0	1,000,00
Total ASN346 SPOT										0.00	0	1,000,00
Total For ASN346										0.00	0	1,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.54243				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37438				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37438				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.77755				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.63260				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.54273				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.03500				0.00	0	
Total ASN374 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.38618				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.46696				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.46696				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.72457				0.00	225,800,000	112,900,00
Total ASN386 SPOT										0.00	225,800,000	112,900,00
Total For ASN386										0.00	225,800,000	112,900,00
ASN38 On 20/12/2024 Spot Bond					0.00000	100.74223				0.00	0	100,000,00
Total ASN388 SPOT										0.00	0	100,000,00
Total For ASN388										0.00	0	100,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.89727				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.42501				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.36866				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.42535				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.61852				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 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	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.79026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.31461				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.32317				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.43079				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.87646				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.71936				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.88397				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.88303				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	104.16778				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.91210				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.10276				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.27718				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47 On 17/08/2025 Spot Bond					0.00000	101.07959				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.56821				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	107.08900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.81415				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.02705				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.43477				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.43477				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.37753				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.73500	94.49891	10.73500	94.47192			227,582,000,000.00		21,200,000	5,300,000
Total ASN508 SPOT									227,582,000,000.00		21,200,000	5,300,000
Total For ASN508									227,582,000,000.00		21,200,000	5,300,000
ASN50 On 21/12/2026 Spot Bond			9.91500	94.34467	9.91500	94.31973			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51 On 21/12/2026 Spot Bond			10.46500	93.13940	10.46500	93.11344			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51 On 21/12/2026 Spot Bond			10.46500	93.13940	10.46500	93.11344			0.00		0	
Total ASN511 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	104.05708	9.10000	104.03127				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.93097	11.05000	104.89980				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.90872	11.00000	104.87769				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.68619	10.50000	104.65660				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.68619	10.50000	104.65660				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.14286				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.16282				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.02907				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.73070	10.60000	104.70083				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.36436	10.47000	104.64333				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.70845	10.55000	104.67871				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.84568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.39520				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.64984				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.27318				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.35739				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.60218				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.67229				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.98124				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	104.11625	9.22000	104.09033				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.92788				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.23352				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 23/04/2026 Spot Bond					0.00000	101.32375				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.93070				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.17679				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.39808				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.28176				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.29182				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.37387				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.05287				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.32445				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.35605				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.94632				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.13586				0.00	0	
Total ASN632 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.41976				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.45677				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.73247				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.41944				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.56864				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.05216				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.23442				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.85895				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.97527				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.13889				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.22913				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.43926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.45621				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.94904				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.57895				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.22846				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.22208				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.32874				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.56484				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.31304				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.39966				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40249				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.36302				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond					0.00000	101.11557				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.36933				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.04712				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.23736				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.62772				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.16235				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.17834				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.53454				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.92268				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.68504				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.28543				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.86908				0.00	0	
Total ASN736 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.23670				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.38551				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.39117				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.29519				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.21924				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.45818				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.43433				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.16884	10.16884	10.16884	101.72235				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.62788				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.37136				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.37928				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.20986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.21177				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.52423				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.33065				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.04033				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.13321				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.04891				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.05222				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	102.56482				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.05181				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.06594				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.06578				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	99.93641				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.94496				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.94496				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.63876				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.44901				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.82085				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.82220				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.82220				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.43047				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	103.09281				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.11291				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.12327				0.00	0	
Total ASN846 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.15435				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.43671				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.42674				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.38560				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.39708				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.95469				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.83945				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.73127				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.40229				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.08322				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.58487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.58487				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.49384				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.49114				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.49114				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.55001				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.42562				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.34961				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.22041				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.24890				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.23268				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.20776				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.14305				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.88503				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.17900				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.62500	99.76510	7.62500	99.74470				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00380				0.00	0	250,000,0€
Total BAW34 SPOT										0.00	0	250,000,0€
Total For BAW34										0.00	0	250,000,0€
BAW36 On 18/02/2024 Spot Bond					0.00000	101.59339				0.00	240,000,000	300,000,0€
Total BAW36 SPOT										0.00	240,000,000	300,000,0€
Total For BAW36										0.00	240,000,000	300,000,0€
BAYA72 On 31/03/2026 Spot Bond			12.52500	12.52500	12.52500	102.34695				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.31924				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.96798				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.38421				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.86668				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.88914				0.00	0	
Total BAYA80 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.51912				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.27282				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.28760				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.32195				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.44261				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.27565				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.15028				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.43796				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.26655				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.27343				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.26608				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.25593				0.00	458,600,000	549,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA94 SPOT										0.00	458,600,000	549,300,000
Total For BAYA94										0.00	458,600,000	549,300,000
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.26330				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.27374				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.28869				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.28783				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32439				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.59431				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.33209				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	100.32525				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.44231				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.61060				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.32478				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.32210				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.32439				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.47000	9.47000	9.47000	95.94279				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.29070				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.92208				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.62048				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.95413				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.51799				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.11841				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.48695				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.89129				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.80806				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.76500	104.57406	8.76500	104.54927				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.86282				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.74257				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.65202				0.00	600,000,000	300,000,000
Total BGL18 SPOT										0.00	600,000,000	300,000,000
Total For BGL18										0.00	600,000,000	300,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.53135				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.47123				0.00	0	75,600,000
Total BGT01 SPOT										0.00	0	75,600,000
Total For BGT01										0.00	0	75,600,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.30800				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.51500	104.10990	7.51500	104.08903				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.80067				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.07062				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.38870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.26305				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.27178				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.40641				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.97975				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.39600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.65500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.31700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.11900				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 16/08/2022 Spot Bond					0.00000	100.77017				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.42706				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.42349				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.14160				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.89940				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.60014				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.04605				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.35009				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.17653				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.16104				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.06476				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.10243				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.78694				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.04835				0.00	0	
Total BPPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BPPF32									0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.98000			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	100.21955			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.26740			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.92150			0.00	40,000,000	20,000,000
Total CBL29 SPOT									0.00	40,000,000	20,000,000
Total For CBL29									0.00	40,000,000	20,000,000
CBL30: On 02/11/2024 Spot Bond					0.00000	101.09184			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.96500	103.84804	8.96500	103.82316			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02: On 12/06/2024 Spot Bond			9.21500	105.06723	9.21500	105.04138			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03: On 15/03/2025 Spot Bond			9.81500	106.67822	9.81500	106.65044			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04: On 17/07/2027 Spot Bond			11.23500	11.23500	11.23500	97.40656			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.64821			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46: On 28/02/2023 Spot Bond					0.00000	101.00034			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.06266				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.80572				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.91064				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.26229				0.00	1,438,800,000	719,400,000
Total CGR52 SPOT										0.00	1,438,800,000	719,400,000
Total For CGR52										0.00	1,438,800,000	719,400,000
CLN315 On 20/03/2023 Spot Bond			4.77000	106.65764	4.77000	104.20300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.33301				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.53000	106.36034	8.53000	106.33620				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.57224	8.70700	108.78100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.48688				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	101.40645				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	103.76746				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.58760	10.98000	102.55780				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	106.41500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	114.83755	6.50000	106.40800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	101.74600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.38293				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.98464				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.97702				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.67000	150.62268	5.67000	150.57085				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.11000	149.03831	6.11000	148.98526				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.05423				0.00	0	
Total CLN472 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN472										0.00	0	
CLN48 On 28/07/2022 Spot Bond			7.77500	104.21979	7.77500	104.19767				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.88685				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.17500	107.19944	8.17500	107.17610				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.26469				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.57954				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.51556				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.51011				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.09275				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.20109				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.15042	9.96000	103.12278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.93006	10.01000	101.90294				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.94478				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.51187				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.81865				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.06726	9.20000	103.04167				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.74055				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.52421				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.79529				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2022 Spot Bond					0.00000	101.01822				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.51187				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.41139				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	99.86683				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			10.69500	98.96304	10.69500	98.93457				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	99.27188				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	101.32143				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	99.85087				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	143.48700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ⁴ On 17/01/2024 Spot Bond					0.00000	101.26676				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			10.16500	103.40386	10.16500	103.37555				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			10.21500	102.50610	10.21500	102.47836				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			10.30500	101.25535	10.30500	101.22771				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	304.99612				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 ³ On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.00894				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.01099				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.91328				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.83678				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	125.52100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.07153				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.51729	10.19000	101.54577				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.16500	101.64245	10.16500	101.61508				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.38474				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.98710				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.44335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.65561				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.01337				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.39500	100.48167	10.39500	100.45400				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.06002				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.01836				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.47742				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.44525				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.87133				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.13869				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.05550				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.51285				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	99.87012				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.75539				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.96342				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.57390				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.38103				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.54549				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.25671				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.09000	152.05281	4.09000	123.23679				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.09127				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.38343				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.90025				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.17508				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.13208				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.53019				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.38103				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.38103				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.75737				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.05342				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.96209				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.73049				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.50120				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.90506				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.83350	9.32000	101.80816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.27563				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.79027				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.62195				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.87849				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.01310				0.00	1,200,000,000	600,000,000
Total CLN614 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN614										0.00	1,200,000,000	600,000,000
CLN615 On 30/09/2022 Spot Bond					0.00000	100.19213				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.18000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.15502				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.60418				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.79300				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	101.19970				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	101.25446				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.34247				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.73500	104.82288	7.73500	104.80090				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.02281				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	101.36371				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.04500	61.27018	13.04500	81.34865				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.93003				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.86500	100.21404	10.86500	100.18475				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.01849				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.88550				0.00	0	
Total CLN632 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.07077				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.70654				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.87177				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.01417				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	101.25867				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.33774				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.87577				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.37472				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.49528				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.37529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.14644				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.74757				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.01417				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.82663				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.01417				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.55200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.45374				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.31703				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.90248				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.28100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	108.60600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.56300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.00081				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.15381				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.20418				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.95341				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.80744				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.86872				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.11497				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.54380	4.60500	125.55400				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.60500	154.54380	4.60500	125.55481				0.00	0	
Total CLN674 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.13656				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.19411				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.36307				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.92464				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.21080				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.58047				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.34918				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.35783				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.23991				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.41702				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.41680				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.37117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.35448				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.37136				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.23615				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.69048				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.17065				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.17433				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.68819				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.92211				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.83569				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.38711				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.25578				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.22288				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.49667				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.36346				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.62704				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.87052				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.42620				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.88837				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.36562				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.36562				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.36562				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.66387				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.45491				0.00	0	
Total CLN719 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.65911				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	82.98210				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.65513				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	83.69371				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.33918				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.33918				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.34458				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.34458				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.34458				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.34458				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	86.19807				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.23880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.87899				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.46251				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.85999				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.86944				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.43684				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.47200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.54028				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.99976				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.24590				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.16449				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	97.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.59642				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.90521				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.37130				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.36045				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.49287				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.17703				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.28122				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.55502				0.00	0	
Total CLN755 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.60459				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.58804				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.25511				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	101.07931				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.26607				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.23910				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.28122				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.35934				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.52493				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	94.32505				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.48554				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.58589				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.85571				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.41046				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.90000	6.90000	6.90000	119.59275				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.81360				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.96900				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN779 On 31/01/2027 Spot Bond					0.00000	101.18162				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.19103				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.15416				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.36982				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.23809				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.25879				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.22925				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.32795				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.22925				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.07006				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	103.93374				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.04582				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.22932				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.37012				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.37909				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.37909				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.87463				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.98400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.19668				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.50774				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.38863				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.88032				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.25691				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.34146				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.47000	95.96705	9.47000	95.94279				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.34404				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.59158				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.25225				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN813 On 04/10/2022 Spot Bond					0.00000	100.16617				0.00	2,075,800,000	1,037,900,000
Total CLN813 SPOT										0.00	2,075,800,000	1,037,900,000
Total For CLN813										0.00	2,075,800,000	1,037,900,000
CLN814 On 04/10/2022 Spot Bond					0.00000	100.16617				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.36997				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.37020				0.00	1,641,800,000	820,900,000
Total CLN816 SPOT										0.00	1,641,800,000	820,900,000
Total For CLN816										0.00	1,641,800,000	820,900,000
CLN817 On 31/01/2027 Spot Bond					0.00000	101.38863				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.18164				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.50914				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.33583				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.22932				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.12325				0.00	0	
Total CLN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.12325				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.12292				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.01741				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.92306				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.88803				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.34050				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.62657				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.69536				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	101.45956				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.59636				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.59651				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.59652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.59642				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.55007				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.38163				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.21080				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.65318				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.56383				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.31421				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.24764				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.23436				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.27040				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN848 On 31/03/2027 Spot Bond					0.00000	100.27041				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.27006				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.31907				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.26863				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.12263				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.11267				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.14500	103.79630	9.14500	103.77094				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.43500	100.67268	11.43500	100.64210				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.23500	100.80592	10.23500	100.77843				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.61000	102.81037	8.61000	102.78669				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.22500	90.85874	13.22500	90.82696				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.81500	91.12918	11.81500	91.10060				0.00	0	
Total COT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.97500	10.97500	10.97500	100.35313				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.66545				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.45625				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.85985				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.96382				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.56500	10.56500	10.56500	101.20826				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.83844				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.19305				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.36151				0.00	0	200,000,00
Total DSY06 SPOT										0.00	0	200,000,00
Total For DSY06										0.00	0	200,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.36528				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.19310				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.19890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			8.02500	104.89538	8.02500	104.87258			208,650,000,000.00	26,000,000	1,413,000,00
Total DV23 SPOT									208,650,000,000.00	26,000,000	1,413,000,00
Total For DV23									208,650,000,000.00	26,000,000	1,413,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	67.65638	100.00000	67.50499			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	67.65638	100.00000	67.50499			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.55500	105.50437	8.55500	105.47997			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	103.83586	9.69000	103.80872			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.83586	9.69000	103.80872			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.76500	99.38404	10.76500	99.35526			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.97000	95.62248	11.97000	95.59178			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	103.99735	10.10000	103.96905			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.99735	10.10000	103.96905			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.75136			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.26437			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.24429			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.15307			0.00	0	800,000,00

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 DVF25 SPOT										0.00	0	800,000,00
Total For DVF25										0.00	0	800,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.56320				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.82309				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.49458				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	99.42168				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.04336				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.04052				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.26189				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.09501				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.55209				0.00	0	8,654,154,00
Total DVFB30 SPOT										0.00	0	8,654,154,00
Total For DVFB30										0.00	0	8,654,154,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.86373				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.51939				0.00	1,221,600,000	610,800,00
Total DVFC26 SPOT										0.00	1,221,600,000	610,800,00
Total For DVFC26										0.00	1,221,600,000	610,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.53684				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.08500	106.08823	8.08500	106.06538				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.47000	113.33861	5.47000	113.30050				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.18000	101.50885	5.18000	101.47526				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	143.77014	2.25000	143.73399				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.15000	153.18870	4.15000	153.14253				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.05200	139.89011	4.05200	139.84831				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.09500	136.45892	4.09500	136.41775				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16000	115.72423	5.16000	115.68616				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.15000	103.85516	5.15000	103.82089				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	143.77014	2.25000	143.73399				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	157.51562				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.96733				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	120.23028				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	119.36123				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	116.60945				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.38250				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	104.43398				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.11729				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	87.78621				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	89.59325				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	94.36410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	97.01006				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	100.72421				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.87500	100.52840	10.87500	100.49948				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.87000	12.87000	12.87000	92.50027				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.92000	12.92000	12.92000	96.52020				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.96500	10.96500	10.96500	99.43180				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.96500	10.96500	10.96500	98.99249				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.86500	12.86500	12.86500	68.55803				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.17000	12.17000	12.17000	96.11226				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.86500	12.86500	12.86500	89.65392				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.16158				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.58506				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.49558				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.58776				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.00564				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.72965				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.78986				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.61719				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.47881				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.95406				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.44599				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.20828				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.87925				0.00	0	
Total EQT004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.87172				0.00	0	20,000,00
Total EQT005 SPOT										0.00	0	20,000,00
Total For EQT005										0.00	0	20,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	101.15373				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.32462				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.05089				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.96139				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.30942				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.92233				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.96740				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.94477				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.98985				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.03865				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.91331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.94504				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.89240				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.93747				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.38500	105.98457	7.38500	105.96333			10,560,550,000,000.00	1,430,000,000	1,430,000,000	
Total ES23 SPOT									10,560,550,000,000.00	1,430,000,000	1,430,000,000	
Total For ES23									10,560,550,000,000.00	1,430,000,000	1,430,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.63270	10.00000	104.60449			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.96500	95.69420	9.96500	95.66878			283,006,000,000.00	28,400,000	2,526,200,000	
Total ES26 SPOT									283,006,000,000.00	28,400,000	2,526,200,000	
Total For ES26									283,006,000,000.00	28,400,000	2,526,200,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.14756	7.85000	102.12607			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.32000	73.55935	12.35500	73.37026			108,416,000,000.00	8,800,000	883,200,000	
Total ES33 SPOT									108,416,000,000.00	8,800,000	883,200,000	
Total For ES33									108,416,000,000.00	8,800,000	883,200,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.40948	7.50000	102.38899			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.75000	71.33500	12.78500	71.12529			66,300,000,000.00	5,200,000	1,004,200,000	
Total ES42 SPOT									66,300,000,000.00	5,200,000	1,004,200,000	
Total For ES42									66,300,000,000.00	5,200,000	1,004,200,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.78987	8.50000	101.76672			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.81368				0.00	0	240,000,00
Total EXX05 SPOT										0.00	0	240,000,00
Total For EXX05										0.00	0	240,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.01056				0.00	0	140,000,00
Total FIFB14 SPOT										0.00	0	140,000,00
Total For FIFB14										0.00	0	140,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.92554				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97507				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.93879				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.22739				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.99721				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.14480				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.21788				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.88475				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.93814				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.95149				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.90078				0.00	1,640,000,000	820,000,00
Total FRB22 SPOT										0.00	1,640,000,000	820,000,00
Total For FRB22										0.00	1,640,000,000	820,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.13227				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.13751				0.00	22,400,000	6,985,600,00
Total FRB24 SPOT										0.00	22,400,000	6,985,600,00
Total For FRB24										0.00	22,400,000	6,985,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.75087				0.00	241,600,000	115,400,00
Total FRB25 SPOT										0.00	241,600,000	115,400,00
Total For FRB25										0.00	241,600,000	115,400,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.53987				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.54500	103.12321	9.54500	103.09695				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.13354				0.00	2,109,000,000	1,054,500,00
Total FRB28 SPOT										0.00	2,109,000,000	1,054,500,00
Total For FRB28										0.00	2,109,000,000	1,054,500,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.06461				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.46500	97.77378	9.46500	97.74907			193,086,000,000.00		20,400,000	5,100,00

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 FRB30 SPOT									193,086,000,000.00	20,400,000	5,100,000
Total For FRB30									193,086,000,000.00	20,400,000	5,100,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.88081			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.91000	324.57919	1.91000	324.50075			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	160.74651		3,452,190,000,000.00	1,160,400,000	580,200,000	
Total FRBI25 SPOT								3,452,190,000,000.00	1,160,400,000	580,200,000	
Total For FRBI25								3,452,190,000,000.00	1,160,400,000	580,200,000	
FRBI28 On 31/03/2028 Spot Bond			3.97000	210.28327	3.97000	210.22080		0.00	0		
Total FRBI28 SPOT								0.00	0		
Total For FRBI28								0.00	0		
FRBI29 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	111.71068		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	223.40002		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.39000	95.78728	5.39000	95.75519		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.30000	96.48049	5.30000	96.44847		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			8.77684	8.77684	8.77684	82.30299		0.00	0		
Total FRBZ02 SPOT								0.00	0		
Total For FRBZ02								0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			8.83619	8.83619	8.83619	81.38325		0.00	0		
Total FRBZ03 SPOT								0.00	0		
Total For FRBZ03								0.00	0		
FRC169 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	155.75523		0.00	0		
Total FRC169 SPOT								0.00	0		
Total For FRC169								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.87279				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.26014				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.49347				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.27837				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.87851				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.41983				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.52737				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.34546				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.38914				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.36683				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.37273				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.95421				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.96946				0.00	0	100,000,00
Total FRC297 SPOT										0.00	0	100,000,00
Total For FRC297										0.00	0	100,000,00
FRC297 On 20/06/2024 Spot Bond					0.00000	100.79033				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.56967				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.83541				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.89155				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.97290				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.76635				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.93784				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.36586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.41289				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.44808				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	96.22421				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.50375				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.29282				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.40835				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.44781				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.56402				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.41664				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.12450				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.75095				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.17841				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.79175				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.04981				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	99.93165				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.16884				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.97710				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.90690				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.24561				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.52035				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.36037				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	99.92728				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.47704				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.71945				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.77713				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.42670				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.26280				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.81381				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.75161				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.65654				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.50850				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.44060				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.45523				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.19103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.46657				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.32079				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC360 On 31/03/2023 Spot Bond					0.00000	100.19395				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC360 On 01/08/2026 Spot Bond					0.00000	101.11679				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC360 On 28/02/2024 Spot Bond					0.00000	101.47055				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC360 On 31/08/2024 Spot Bond					0.00000	101.81621				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC360 On 20/06/2026 Spot Bond					0.00000	100.58141				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC360 On 31/05/2024 Spot Bond					0.00000	100.86489				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.96297				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.96566				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC370 On 25/04/2023 Spot Bond					0.00000	101.49200				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	101.48569				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.99038				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.68326				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.53205				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.52929				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.37819				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.39672				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.42236				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.86228				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.86228				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.86081				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.86081				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.61357				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.45637				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.54249				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.20428				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.49206				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.17389				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.29463				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.45634				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.40999				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.24674				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.51630				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.79206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.31353				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	105.01224				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.57202				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.40271				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.82499				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	104.81691				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.04890				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	99.95849				0.00	1,846,400,000	923,200,000
Total FRC407 SPOT										0.00	1,846,400,000	923,200,000
Total For FRC407										0.00	1,846,400,000	923,200,000
FRC40(On 23/09/2025 Spot Bond					0.00000	100.44063				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.29646				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.76007				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond					0.00000	100.64324				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.64271				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.67048				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.57348				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.41791				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	93.16747				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.32030				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.32012				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.33068				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.25230				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.17873				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,245,000.00
Total FRC422 SPOT										0.00	0	7,245,000.00

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 FRC422										0.00	0	7,245,000,00
FRC42: On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total FRC423 SPOT										0.00	0	2,500,000,00
Total For FRC423										0.00	0	2,500,000,00
FRI33 On 28/02/2033 Spot Bond			4.87000	105.81047	4.87000	105.77655				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.03000	116.30702	5.03000	116.26901				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.27325				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46461				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39236				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.48141				0.00	0	700,000,00
Total FRJ25 SPOT										0.00	0	700,000,00
Total For FRJ25										0.00	0	700,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63813				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.29319				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.26723				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.86318				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.62008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 ⁵ On 20/04/2024 Spot Bond					0.00000	101.30086				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.31902				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.58800	4.58800	4.58800	103.50019				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	116.69386				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.83376				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.14000	114.76493	5.14000	114.72706				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.16000	223.37219	5.16000	223.29873				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.28000	112.83764	5.28000	112.80002				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	222.69225				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.82000	157.51420	3.82000	157.46785				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.28463	3.70500	110.25254				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			5.08000	115.60300	5.08000	115.56506			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.31000	220.35920	5.31000	220.28587			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.36000	219.36568	5.36000	219.29238			0.00	0	
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.35000	159.32612	3.35000	159.28127			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.39000	218.77215	5.39000	218.69886			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.28000	112.83764	5.28000	112.80002			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.58000	203.74501	4.58000	203.68115			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.03000	103.15454	6.03000	103.11804			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.47000	204.90658	4.47000	204.84297			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.53000	204.27205	4.53000	204.20830		6,833,958,000,000.00	1,508,600,000	754,300,000	
Total FRS131 SPOT								6,833,958,000,000.00	1,508,600,000	754,300,000	
Total For FRS131								6,833,958,000,000.00	1,508,600,000	754,300,000	
FRS132 On 07/12/2033 Spot Bond			5.90000	208.97022	5.90000	208.89738			0.00	0	510,500,000
Total FRS132 SPOT									0.00	0	510,500,000
Total For FRS132									0.00	0	510,500,000
FRS134 On 31/01/2038 Spot Bond			5.98000	103.76788	5.98000	103.73130			0.00	0	
Total FRS134 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	112.80002				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.26000	111.27942	5.26000	113.07291				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.34000	206.28919	4.34000	206.22586				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.67000	213.32410	5.67000	213.25103				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.47000	204.90658	4.47000	204.84297				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.47000	204.90658	4.47000	204.84297				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.87100	211.36697	3.87100	211.30474				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.12000	156.37084	4.12000	156.32356				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.82000	201.23679	4.82000	201.17243				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.86000	200.82222	4.86000	200.75777				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.09000	156.48471	4.09000	156.43753				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.33500	206.34258	4.33500	206.27926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.87000	4.87000	4.87000	200.65427				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.64432				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.87958				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.86924				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.37820				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.26966				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	162.98939				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.51127				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	172.76727				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	144.57218				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	101.00772				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.14480				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.01925				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.84521				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.94613				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.86812				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	100.33458				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	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.36037				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.05418				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.99353				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.68012				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.30936				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.91749				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.58374				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.88872				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.88484				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.22799				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	93.82503				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.65147				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	104.42041				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.36744				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.91640				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 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	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.22565				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.82698				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.22720				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	99.88493				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	96.49517				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.22595				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.81615				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS274										0.00	0	
FRS274 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	100.27735				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.48299				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.62852				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.23814				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	96.59842				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	96.59842				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.30027				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.08685				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.07900	12.07900	12.07900	91.17931				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.89056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	85.00049				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	89.51748				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	97.73877				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	96.41738				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.95242				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 ₂ On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 ₅ On 06/07/2023 Spot Bond					0.00000	95.73262				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 ₆ On 30/04/2026 Spot Bond					0.00000	100.46383				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 ₇ 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	
FRS36 On 07/12/2023 Spot Bond			1.71000	1.71000	1.71000	325.38210				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	326.65197	1.44000	326.57716				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	326.53279				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.12298				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.98000	107.35151	4.98000	107.31656				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.68000	68.82303	4.68000	111.18224				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	159.70939				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	158.62242				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	321.87637				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.31500	7.31500	7.31500	103.05363				0.00	0	2,200,000,00
Total FRX23 SPOT										0.00	0	2,200,000,00
Total For FRX23										0.00	0	2,200,000,00
FRX24 On 10/12/2024 Spot Bond			8.70500	105.28875	8.70500	105.26423		295,970,000,000.00		0.00	34,000,000	17,000,00
Total FRX24 SPOT								295,970,000,000.00			34,000,000	17,000,00
Total For FRX24								295,970,000,000.00			34,000,000	17,000,00
FRX25 On 26/07/2025 Spot Bond			8.71500	107.20226	8.71500	107.17701				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.57500	102.36461	9.57500	102.33846				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.58500	105.72084	9.58500	105.69394				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.47500	107.57536	9.47500	107.54785				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.51000	100.45631	10.51000	100.42789				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.98000	95.56881	10.98000	95.54060				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.99500	100.13238	10.99500	100.10310				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.98000	71.04675	11.98000	71.02418				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.11524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.88035				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.84495				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.86899				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.87606				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.15515				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.22248				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.25612				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.26771				0.00	0	40,000,00
Total GBL05 SPOT										0.00	0	40,000,00
Total For GBL05										0.00	0	40,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.77662				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.88447				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.01439				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.80812				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.83304				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.11096				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.07000	115.66894	4.07000	115.63428				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.90776				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.65400	105.31718	7.65400	105.29556				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.07586				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.97500	105.50734	7.97500	105.48481				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.89240				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.80163				0.00	0	140,000,00
Total GRT23 SPOT										0.00	0	140,000,00
Total For GRT23										0.00	0	140,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.78226				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.52888				0.00	0	
Total GRT25G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.23283				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.23569				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.55749				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.32088				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.70988				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.98252				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.05962				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.80043				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.28806				0.00	40,000,000	20,000,000
Total GRT36 SPOT										0.00	40,000,000	20,000,000
Total For GRT36										0.00	40,000,000	20,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.18728				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10278				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.91560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GRT40 SPOT									0.00	0	
Total For GRT40									0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.64813			0.00	0	
Total GRT41 SPOT									0.00	0	
Total For GRT41									0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91425			0.00	0	
Total GRT42 SPOT									0.00	0	
Total For GRT42									0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.23263			0.00	0	
Total GRT45 SPOT									0.00	0	
Total For GRT45									0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.94863			0.00	0	
Total GRT47 SPOT									0.00	0	
Total For GRT47									0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.70027			0.00	0	100,000,00
Total GRT48 SPOT									0.00	0	100,000,00
Total For GRT48									0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.50130			0.00	0	
Total GRT49 SPOT									0.00	0	
Total For GRT49									0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.52399			0.00	0	
Total GRT50 SPOT									0.00	0	
Total For GRT50									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.81782			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.24410			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.53493			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.88849			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.35824				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.19507				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.69728				0.00	100,000,000	50,000,000
Total HC5T5 SPOT										0.00	100,000,000	50,000,000
Total For HC5T5										0.00	100,000,000	50,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.12378				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.07568				0.00	40,000,000	20,000,000
Total HILB09 SPOT										0.00	40,000,000	20,000,000
Total For HILB09										0.00	40,000,000	20,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.61177				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.53051				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.18778				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.18487				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.19814				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.10000	323.74641	2.10000	323.66650				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	331.41487				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.17000	99.58114	11.17000	99.55125			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.12000	77.50268	5.12000	106.14298			0.00	0	10,000,000.00
Total HWAY33 SPOT									0.00	0	10,000,000.00
Total For HWAY33									0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			12.17500	85.88317	12.17500	85.85514		9,740,000,000.00	800,000	4,044,300.00	
Total HWAY34 SPOT								9,740,000,000.00	800,000	4,044,300.00	
Total For HWAY34								9,740,000,000.00	800,000	4,044,300.00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.30200	100.00000	13.27224		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.20500	85.07281	12.20500	85.04498		6,102,500,000,000.00	500,000,000	4,590,000.00	
Total HWAY35 SPOT								6,102,500,000,000.00	500,000,000	4,590,000.00	
Total For HWAY35								6,102,500,000,000.00	500,000,000	4,590,000.00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.29913	100.00000	13.26938		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	99.94587		0.00	0	15,000,000.00	
Total HWF11 SPOT								0.00	0	15,000,000.00	
Total For HWF11								0.00	0	15,000,000.00	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.20680		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.71563		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.64000	162.11191	2.67000	161.95040		131,730,957,864,000.00	49,898,090,100	684,817,518.10	
Total I2025 SPOT								131,730,957,864,000.00	49,898,090,100	684,817,518.10	
Total For I2025								131,730,957,864,000.00	49,898,090,100	684,817,518.10	
I2029 On 31/03/2029 Spot Bond			3.70000	117.16189	3.60000	117.85293		19,801,252,260,000.00	5,351,689,800	196,311,089.90	
Total I2029 SPOT								19,801,252,260,000.00	5,351,689,800	196,311,089.90	
Total For I2029								19,801,252,260,000.00	5,351,689,800	196,311,089.90	
I2033 On 28/02/2033 Spot Bond			4.40000	110.49938	4.37000	110.77255		556,003,464,720,000.00	126,364,423,800	432,935,197.50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 SPOT										6,003,464,720,000.00	126,364,423,800	432,935,197,50
Total For I2033										6,003,464,720,000.00	126,364,423,800	432,935,197,50
I2038 On 31/01/2038 Spot Bond			4.39500	125.71059	4.38000	125.90451				451,331,712,696,000.00	102,692,084,800	404,835,452,40
Total I2038 SPOT										1,331,712,696,000.00	102,692,084,800	404,835,452,40
Total For I2038										1,331,712,696,000.00	102,692,084,800	404,835,452,40
I2046 On 31/03/2046 Spot Bond			4.40000	112.14187	4.39000	112.29023				358,873,115,040,000.00	81,562,071,600	440,789,363,90
Total I2046 SPOT										58,873,115,040,000.00	81,562,071,600	440,789,363,90
Total For I2046										58,873,115,040,000.00	81,562,071,600	440,789,363,90
I2050 On 31/12/2050 Spot Bond			4.43000	112.56210	4.40000	113.14416				736,014,383,088,000.00	166,143,201,600	476,763,344,00
Total I2050 SPOT										16,014,383,088,000.00	166,143,201,600	476,763,344,00
Total For I2050										16,014,383,088,000.00	166,143,201,600	476,763,344,00
IBG01 On 07/02/2025 Spot Bond					0.00000	100.93164				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.96593				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.17000	323.44034	2.17000	323.35990				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.24359				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.01143				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.23814				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.97839				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.49448				0.00	0	10,000,00
Total IBL133 SPOT										0.00	0	10,000,00
Total For IBL133										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	99.98845				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.87835				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.19003				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.59898				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.52242				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.85132				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37158				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.13199				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.72773				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.75324				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.76178				0.00	0	
Total IBL154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.16179				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.11415				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.15214				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.40077				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.96827				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.96743				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.06317				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.90366				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.01101				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.86806				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.76915				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.99723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.49236				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.50707				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.04848				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.82448				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.19963				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.03973				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.02363				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.62929				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.64782				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.91410				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.61374				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	100.58805				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.50222				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.56232				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.02036				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.13862				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.83354				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.50460				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.37541				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.33982				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.19321				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.19676				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.20862				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.27336				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.07458				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.23738				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.78516				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.41644				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.40946				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.58921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.50562				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.52058				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.35214				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.40751				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.21127				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.21944				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.13671				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total IBL237 SPOT								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total For IBL237								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
IBL60 On 17/02/2024 Spot Bond			8.19500	107.12153	8.19500	107.09778				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.56500	102.50996	6.56500	102.49197				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	101.00477				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.99000	100.34143	9.99000	100.31486				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.47000	100.81316	11.47000	100.74414				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.58500	101.81030	10.58500	101.78163				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.85151				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.30421				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.89242				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.02269				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.16094				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.44049				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.75276				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.64021				0.00	0	
Total IDCG23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.45030				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.31500	99.48850	9.31500	99.46376				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.87615				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.45788				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.22037				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.60658				0.00	400,000,000	200,000,000
Total INLV07 SPOT										0.00	400,000,000	200,000,000
Total For INLV07										0.00	400,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.82420				0.00	2,496,000,000	1,248,000,000
Total INLV08 SPOT										0.00	2,496,000,000	1,248,000,000
Total For INLV08										0.00	2,496,000,000	1,248,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.72334				0.00	6,000,000,000	3,000,000,000
Total INLV09 SPOT										0.00	6,000,000,000	3,000,000,000
Total For INLV09										0.00	6,000,000,000	3,000,000,000
INLV10 On 06/03/2027 Spot Bond					0.00000	100.83524				0.00	0	0
Total INLV10 SPOT										0.00	0	0
Total For INLV10										0.00	0	0
INLV11 On 22/03/2027 Spot Bond					0.00000	100.34786				0.00	0	0
Total INLV11 SPOT										0.00	0	0
Total For INLV11										0.00	0	0
INLV12 On 25/06/2027 Spot Bond					0.00000	100.26331				0.00	0	0
Total INLV12 SPOT										0.00	0	0
Total For INLV12										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.33256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.08986				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.93097				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.01959				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.03646				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.58872				0.00	0	400,000,00
Total IPF30 SPOT										0.00	0	400,000,00
Total For IPF30										0.00	0	400,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.01513				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.18436				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.49279				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.84082				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.10750				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.13000	198.04937	5.13000	197.98440			492,480,000,000.00		96,000,000	96,000,00
Total IV019 SPOT									492,480,000,000.00		96,000,000	96,000,00
Total For IV019									492,480,000,000.00		96,000,000	96,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.68487				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.03000	199.07118	5.03000	199.00641				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.08211				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.20418				0.00	60,000,000	30,000,00
Total IVC140 SPOT										0.00	60,000,000	30,000,00
Total For IVC140										0.00	60,000,000	30,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	100.89950				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.00514				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.61527				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.74477				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.85095				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.62807				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.92610				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.40240	7.40000	100.38270				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.01782				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.09006				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.22650	7.23000	103.20613				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.16553				0.00	1,120,000,000	560,000,00
Total IVC198 SPOT										0.00	1,120,000,000	560,000,00
Total For IVC198										0.00	1,120,000,000	560,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	102.67713	7.45000	102.65639				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.65180				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.14253	3.91012	103.13154				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.94931				0.00	3,020,000,000	11,980,000,00

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 IVC203 SPOT										0.00	3,020,000,000	11,980,000,000
Total For IVC203										0.00	3,020,000,000	11,980,000,000
IVC204 On 18/11/2022 Spot Bond					0.00000	100.82263				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.07383				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.67759			6,588,000,000,000.00		1,080,000,000	540,000,000
Total IVC206 SPOT									6,588,000,000,000.00	1,080,000,000	540,000,000	
Total For IVC206									6,588,000,000,000.00	1,080,000,000	540,000,000	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.59434				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.34318				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.20569				0.00	157,800,000	78,900,000
Total IVC210 SPOT										0.00	157,800,000	78,900,000
Total For IVC210										0.00	157,800,000	78,900,000
IVC211 On 21/02/2023 Spot Bond			7.42500	7.42500	7.42500	102.25089				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.12500	8.12500	8.12500	101.02695				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.22991				0.00	0	14,480,000,000
Total IVC213 SPOT										0.00	0	14,480,000,000
Total For IVC213										0.00	0	14,480,000,000
IVC214 On 28/04/2023 Spot Bond					0.00000	101.22105				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.78025				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC216 On 22/04/2025 Spot Bond			8.45000	101.84854	8.45000	101.82550				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.45443	7.20000	100.64768				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000,00
Total IVC221 SPOT										0.00	0	12,500,000,00
Total For IVC221										0.00	0	12,500,000,00
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.88069				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.77653				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.70226		190,750,000,000,000.00		35,000,000,000	35,000,000,00	
Total IVZ097 SPOT								10,750,000,000,000.00		35,000,000,000	35,000,000,00	
Total For IVZ097								10,750,000,000,000.00		35,000,000,000	35,000,000,00	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	99.67258				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.45000	5.45000	5.45000	99.56885				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.55000	5.55000	5.55000	99.14074				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.60000	5.60000	5.60000	98.63799				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	100.45109				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.96926				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	99.86273				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.88836				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	99.85196				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.10775				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	101.24615				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.46529				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.46668				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	101.01577				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.61388				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	99.98308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.98259				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.63522				0.00	66,600,000	33,300,00
Total KAP11 SPOT										0.00	66,600,000	33,300,00
Total For KAP11										0.00	66,600,000	33,300,00
KW01 On 31/10/2027 Spot Bond			10.06500	116.48917	10.06500	116.45808				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.98500	103.20349	7.98500	103.18132				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.46511				0.00	0	200,000,00
Total LGL07 SPOT										0.00	0	200,000,00
Total For LGL07										0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.36978				0.00	0	140,000,00
Total LGL08 SPOT										0.00	0	140,000,00
Total For LGL08										0.00	0	140,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.24004				0.00	0	555,000,00
Total LGL09 SPOT										0.00	0	555,000,00
Total For LGL09										0.00	0	555,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.14402				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.71849				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.78302				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.91847				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.93968				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.27329				0.00	0	710,000,00
Total MBF065 SPOT										0.00	0	710,000,00
Total For MBF065										0.00	0	710,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.90177				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.94830				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.47148				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.63123				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.27632				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.81781				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.11255				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.66153				0.00	1,040,000,000	1,040,000,00
Total MBP045 SPOT										0.00	1,040,000,000	1,040,000,00
Total For MBP045										0.00	1,040,000,000	1,040,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	101.19073				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.68515				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.85984			0.00	0	300,000,00
Total MBP050 SPOT									0.00	0	300,000,00
Total For MBP050									0.00	0	300,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.73580			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.21713			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.31500	9.31500	9.31500	109.85557			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.50400	104.76232	7.50400	104.74092			0.00	0	1,050,000,00
Total MMIG05 SPOT									0.00	0	1,050,000,00
Total For MMIG05									0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.26115			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.34168			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.51681			0.00	0	3,790,000,00
Total MML01 SPOT									0.00	0	3,790,000,00
Total For MML01									0.00	0	3,790,000,00
MML02 On 10/12/2026 Spot Bond			9.96500	98.43262	9.96500	98.40646		8,163,328,000,000.00		819,200,000	204,800,00
Total MML02 SPOT								8,163,328,000,000.00		819,200,000	204,800,00
Total For MML02								8,163,328,000,000.00		819,200,000	204,800,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.95105			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.21500	90.54374	10.21500	92.64960			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.82129			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.85000	97.28482	10.85000	97.25689				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.97239				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.25821				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.95938				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.35534				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.09395				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.86788				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.67952				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.77840				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.23064				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.64519				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	101.64764			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.44692			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.91000	98.93204	9.91000	98.90560			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.44650			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.07770			0.00	0	250,000,0€
Total MTN25 SPOT									0.00	0	250,000,0€
Total For MTN25									0.00	0	250,000,0€
MTN26 On 29/06/2026 Spot Bond					0.00000	101.67342			0.00	40,000,000	200,000,0€
Total MTN26 SPOT									0.00	40,000,000	200,000,0€
Total For MTN26									0.00	40,000,000	200,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	101.97497			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.89109			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.98888			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.35706			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.89841			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.95168			0.00	0	
Total MWAR05 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	100.95159				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR06 On 22/11/2024 Spot Bond					0.00000	100.93826				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.84987				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.34200				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.42542				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.49617				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.56110				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.71500	101.34523	7.71500	101.32439				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.07500	106.43442	8.07500	106.41115				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.84500	103.58449	10.84500	103.55427				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.48525				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.13961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.21411				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.23213				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.12756				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.43500				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.64000	106.27039	7.64000	106.24874				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.76500	105.42913	8.76500	105.40415				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.50000	103.57481	9.50000	103.54855				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.50000	103.88196	9.50000	103.85561			76,000,000,000.00		8,000,000	2,000,000
Total NBK20A SPOT									76,000,000,000.00		8,000,000	2,000,000
Total For NBK20A									76,000,000,000.00		8,000,000	2,000,000
NBK21 On 21/07/2027 Spot Bond			9.75500	108.45632	9.75500	108.42779			0.00		0	
Total NBK21A SPOT									0.00		0	
Total For NBK21A									0.00		0	
NBK22 On 19/11/2022 Spot Bond			6.97500	102.48892	6.97500	102.46982			0.00		0	
Total NBK22A SPOT									0.00		0	
Total For NBK22A									0.00		0	
NBK23 On 19/11/2025 Spot Bond			8.44300	107.97592	8.44300	107.95166			27,017,600,000.00		3,200,000	800,000
Total NBK23A SPOT									27,017,600,000.00		3,200,000	800,000
Total For NBK23A									27,017,600,000.00		3,200,000	800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			9.48500	107.55712	9.48500	107.53003			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			7.39500	7.39500	7.39500	106.11378			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.05828			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	57.88035	100.00000	57.75294			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.55826			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.38000	107.46560	9.38000	107.43883			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.02800	107.40564	7.02800	107.38514			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.88500	110.08527	8.88500	110.05884			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			7.66500	106.62589	7.66500	106.60374		27,594,000,000.00		3,600,000	900,00
Total NBK30A SPOT								27,594,000,000.00		3,600,000	900,00
Total For NBK30A								27,594,000,000.00		3,600,000	900,00
NBK31/ On 09/11/2023 Spot Bond			7.19500	104.37226	7.19500	104.35221			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.52691			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.87277			0.00	0	
Total NBK35B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.39510				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.64000	11.64000	11.64000	77.63899				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.82491				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.08479				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.17986				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.71612				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.98560				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.23607				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.73299				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.35348				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.48351				0.00	0	700,000,00
Total NBK53B SPOT										0.00	0	700,000,00
Total For NBK53B										0.00	0	700,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	101.35361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.06306				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.32507				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.17294				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.48570				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.93595				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.98079				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.17078				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.96990				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.42020				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38014				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.81000	103.04295	10.81000	103.01348				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.37730				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.46500	103.25586	10.46500	103.22725				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38014				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38451				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.39018				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49649				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49649				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.95517				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.57014				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.19845				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.78762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.04315				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.33765				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.37724				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.25473				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.57605				0.00	683,200,000	335,800,000
Total NGLT1B SPOT										0.00	683,200,000	335,800,000
Total For NGLT1B										0.00	683,200,000	335,800,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.40063				0.00	760,000,000	380,000,000
Total NGT103 SPOT										0.00	760,000,000	380,000,000
Total For NGT103										0.00	760,000,000	380,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.51349				0.00	684,800,000	336,200,000
Total NGT104 SPOT										0.00	684,800,000	336,200,000
Total For NGT104										0.00	684,800,000	336,200,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.06149				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.91361				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.42036				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.70610				0.00	3,440,000,000	1,720,000,000
Total NGT108 SPOT										0.00	3,440,000,000	1,720,000,000
Total For NGT108										0.00	3,440,000,000	1,720,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ¹ On 04/11/2026 Spot Bond					0.00000	101.51401				0.00	5,400,000,000	2,700,000,000
Total NGT109 SPOT										0.00	5,400,000,000	2,700,000,000
Total For NGT109										0.00	5,400,000,000	2,700,000,000
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	100.32654				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ¹ On 23/04/2027 Spot Bond					0.00000	101.73709				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.98660				0.00	1,600,000,000	1,090,000,000
Total NGT1G SPOT										0.00	1,600,000,000	1,090,000,000
Total For NGT1G										0.00	1,600,000,000	1,090,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.60928				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.46181				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000
Total For NHM016										0.00	0	3,000,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.15169				0.00	0	800,000,000
Total NHM018 SPOT										0.00	0	800,000,000
Total For NHM018										0.00	0	800,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	105.12766				0.00	7,640,000,000	3,930,000,000
Total NHM019 SPOT										0.00	7,640,000,000	3,930,000,000
Total For NHM019										0.00	7,640,000,000	3,930,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.89838				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.91718				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	219.29238				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.84000	3.84000	3.84000	211.64545				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	158.99020				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	111.71068				0.00	0	
Total NI29 SPOT										0.00	0	
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			5.13000	5.13000	5.13000	114.86623				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	158.58378				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.42762	3.45000	261.35359				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	159.35901				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.48500	3.48500	3.48500	215.59260				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.63000	214.03192	3.63000	213.97028				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15000	89.48423	5.15000	114.58811				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.05379				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.40220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.07370				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.48627				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.77812				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.16221				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.04126				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.89910				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.71099				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.87181				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.68568				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.56126				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.91165				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	98.37452				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	152.06221				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.15355				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	151.84769				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.51624				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.50202				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.92702				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.23086				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.94785				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.99239				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.52476				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.98743				0.00	0	
Total NN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.34558				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.06109				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.97470				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.82200				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.39126				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.48462				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.39126				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.96220				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.95235				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.76028				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.99376				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.39070				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	89.86696				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.21000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	119.42000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	117.61000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	116.07642				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.29374				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.05677				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.29374				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										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	

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 20/07/2026 Spot Bond					0.00000	88.09244				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	87.03864				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.70433				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.90534				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	101.09762				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.51010				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.36250				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.93339				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.41052				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.87453				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.89190				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.82957				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.70376				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.04104				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.94521				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.89568				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.76339				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	111.91489				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.78325				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.07500	103.58137	8.07500	103.55901				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.37000	206.16585	2.37000	206.11344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA021 On 30/11/2028 Spot Bond			11.57500	104.36417	11.57500	104.33209				5,787,500,000.00	500,000	420,500,000
Total NRA028 SPOT										5,787,500,000.00	500,000	420,500,000
Total For NRA028										5,787,500,000.00	500,000	420,500,000
NRA021 On 30/11/2028 Spot Bond			100.00000	13.93953	100.00000	13.90868				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.41269				0.00	0	500,000,000
Total NTC23 SPOT										0.00	0	500,000,000
Total For NTC23										0.00	0	500,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.31023				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.46331				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46852				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	100.34221				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	101.20066				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.77763				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.45361				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	101.31692				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.76500	108.54038	8.76500	108.51508				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			7.66000	104.05245	7.66000	104.03091				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.14000	109.64408	9.14000	109.61745				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.13134				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.05080				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.65392				0.00	0	3,880,000,00
Total OML13 SPOT										0.00	0	3,880,000,00
Total For OML13										0.00	0	3,880,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.29924				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.92887				0.00	0	500,000,00
Total PEP01 SPOT										0.00	0	500,000,00
Total For PEP01										0.00	0	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.46470				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.73073				0.00	0	200,000,00
Total PEP03 SPOT										0.00	0	200,000,00
Total For PEP03										0.00	0	200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.73103				0.00	0	200,000,00
Total PEP04 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 Interr
Total For PEP04										0.00	0	200,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.80340				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.05408				0.00	0	180,000,00
Total PMM57 SPOT										0.00	0	180,000,00
Total For PMM57										0.00	0	180,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.77495				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.97000	106.09720	9.06500	105.71865			005,589,778,051,000.00	2,899,173,888,300	1,162,475,750,00	
Total R186 SPOT									15,589,778,051,000.00	899,173,888,300	162,475,750,00	
Total For R186									15,589,778,051,000.00	899,173,888,300	162,475,750,00	
R197 On 07/12/2023 Spot Bond			1.10000	328.16283	1.10000	328.09072			58,470,942,090,000.00	53,155,401,900	75,569,298,90	
Total R197 SPOT									58,470,942,090,000.00	53,155,401,900	75,569,298,90	
Total For R197									58,470,942,090,000.00	53,155,401,900	75,569,298,90	
R202 On 07/12/2033 Spot Bond			4.39000	239.63406	4.36000	240.22169			39,541,841,548,000.00	9,007,253,200	136,461,200,00	
Total R202 SPOT									19,541,841,548,000.00	9,007,253,200	136,461,200,00	
Total For R202									19,541,841,548,000.00	9,007,253,200	136,461,200,00	
R2023 On 28/02/2023 Spot Bond			6.55000	103.54527	6.47500	103.57376			399,550,000,000,000.00	61,000,000,000	266,495,000,00	
Total R2023 SPOT									19,550,000,000,000.00	61,000,000,000	266,495,000,00	
Total For R2023									19,550,000,000,000.00	61,000,000,000	266,495,000,00	
R2030 On 31/01/2030 Spot Bond			10.58000	90.37851	10.67000	89.93368			325,802,647,578,000.00	1,637,599,494,100	1,151,205,006,40	
Total R2030 SPOT									15,802,647,578,000.00	637,599,494,100	151,205,006,40	
Total For R2030									15,802,647,578,000.00	637,599,494,100	151,205,006,40	
R2032 On 31/03/2032 Spot Bond			11.03500	85.94224	11.11500	85.50152			863,822,757,461,500.00	1,800,074,558,900	1,209,429,132,60	
Total R2032 SPOT									13,822,757,461,500.00	800,074,558,900	209,429,132,60	
Total For R2032									13,822,757,461,500.00	800,074,558,900	209,429,132,60	
R2035 On 28/02/2035 Spot Bond			11.35500	86.77655	11.39000	86.54689			806,904,421,760,000.00	687,530,112,000	1,391,771,996,30	
Total R2035 SPOT									16,904,421,760,000.00	687,530,112,000	391,771,996,30	
Total For R2035									16,904,421,760,000.00	687,530,112,000	391,771,996,30	
R2037 On 31/01/2037 Spot Bond			11.52000	82.71397	11.55500	82.48375			842,183,742,336,000.00	333,522,894,300	1,073,544,900,00	
Total R2037 SPOT									12,183,742,336,000.00	333,522,894,300	1073,544,900,00	
Total For R2037									12,183,742,336,000.00	333,522,894,300	1073,544,900,00	
R2040 On 31/01/2040 Spot Bond			11.63000	84.51084	11.66000	84.29711			226,287,353,791,000.00	191,426,255,700	1,223,459,950,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 SPOT										16,287,353,791,000.00	191,426,255,700	223,459,950,900
Total For R2040										16,287,353,791,000.00	191,426,255,700	223,459,950,900
R2044 On 31/01/2044 Spot Bond			11.61000	81.43382	11.64000	81.21793				639,731,928,317,000.00	399,632,379,700	1,537,286,867,400
Total R2044 SPOT										19,731,928,317,000.00	399,632,379,700	537,286,867,400
Total For R2044										19,731,928,317,000.00	399,632,379,700	537,286,867,400
R2048 On 28/02/2048 Spot Bond			11.56500	80.18433	11.59500	79.96503				798,416,867,786,500.00	2,317,199,902,100	1,244,448,566,200
Total R2048 SPOT										18,416,867,786,500.00	317,199,902,100	244,448,566,200
Total For R2048										18,416,867,786,500.00	317,199,902,100	244,448,566,200
R209 On 31/03/2036 Spot Bond			11.37000	66.58442	11.40500	66.38761				305,440,020,845,000.00	378,666,668,500	801,946,122,800
Total R209 SPOT										15,440,020,845,000.00	378,666,668,500	301,946,122,800
Total For R209										15,440,020,845,000.00	378,666,668,500	301,946,122,800
R210 On 31/03/2028 Spot Bond			3.13500	219.62728	3.13000	219.62435				11,133,295,404,000.00	3,551,290,400	301,471,100,000
Total R210 SPOT										11,133,295,404,000.00	3,551,290,400	301,471,100,000
Total For R210										11,133,295,404,000.00	3,551,290,400	301,471,100,000
R213 On 28/02/2031 Spot Bond			10.89000	81.10590	10.97000	80.70662				960,490,418,674,000.00	547,336,126,600	1,084,937,925,800
Total R213 SPOT										10,490,418,674,000.00	547,336,126,600	1,084,937,925,800
Total For R213										10,490,418,674,000.00	547,336,126,600	1,084,937,925,800
R214 On 28/02/2041 Spot Bond			11.60000	63.75949	11.63500	63.55878				218,347,701,080,000.00	1,053,305,836,300	916,017,437,800
Total R214 SPOT										18,347,701,080,000.00	1,053,305,836,300	916,017,437,800
Total For R214										18,347,701,080,000.00	1,053,305,836,300	916,017,437,800
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.98377				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.73547				0.00	0	200,000,000
Total RDFB14 SPOT										0.00	0	200,000,000
Total For RDFB14										0.00	0	200,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.80187				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.68265				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.03171				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	100.39839				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.33247				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.20885				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.83660				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.15369				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.95236				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.30056				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.54867				0.00	1,252,400,000	626,200,000
Total RED131 SPOT										0.00	1,252,400,000	626,200,000
Total For RED131										0.00	1,252,400,000	626,200,000
RED14 On 17/09/2022 Spot Bond					0.00000	100.43724				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.95371				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.94364				0.00	0	200,000,000
Total RED162 SPOT										0.00	0	200,000,000
Total For RED162										0.00	0	200,000,000
RED30 On 17/11/2023 Spot Bond					0.00000	101.57226				0.00	0	
Total RED302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.95429				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.92643				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.78616				0.00	1,488,200,000	744,100,000
Total RED603 SPOT										0.00	1,488,200,000	744,100,000
Total For RED603										0.00	1,488,200,000	744,100,000
RED70: On 17/04/2023 Spot Bond					0.00000	102.46643				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.02436				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	99.97556				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.74912				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.58698				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	102.01422				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	101.07358				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.37525				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1: On 20/12/2026 Spot Bond					0.00000	100.35267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.37422				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.39972				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.46194				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			2.02e+017	2,021,000,000,000	550,000,000,000	
Total RN2027 SPOT									2.02e+017	021,000,000,000	550,000,000,000	
Total For RN2027									2.02e+017	021,000,000,000	550,000,000,000	
RW23 On 10/12/2023 Spot Bond			8.19500	102.53877	8.19500	102.51627			0.00	0	0	
Total RW23 SPOT									0.00	0	0	
Total For RW23									0.00	0	0	
RW28 On 10/12/2028 Spot Bond			11.78500	94.07760	11.78500	94.04817			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			12.27000	91.86341	12.27000	91.83352			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.69790			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			11.35000	93.31690	11.35000	93.28876			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR SPOT									0.00	0	0	
Total For SBK24/JIBAR									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	101.25301				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.33604				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.45500	103.43937	9.45500	103.41340			124,806,000,000.00		13,200,000	3,300,00
Total SBS20 SPOT									124,806,000,000.00		13,200,000	3,300,00
Total For SBS20									124,806,000,000.00		13,200,000	3,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.83131				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.38000	106.53806	8.38000	106.51390				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.53500	96.81410	9.53500	96.78960				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.80000	100.72865	9.80000	100.70232				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.80000	105.66726	8.80000	105.64254				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.95000	104.42227	8.95000	104.39702				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.79000	98.90735	10.79000	98.87865				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.20000	102.84132	6.20000	102.82421				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.22500	105.72067	9.22500	105.69476				0.00	0	
Total SBS42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.01000	105.05036	10.01000	105.02249				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.93500	106.43654	6.93500	106.41649				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.54947				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.42500	8.42500	8.42500	106.26754				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.57100				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.19957				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.45461				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.47342				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.26393				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.32163				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.81634				0.00	0	700,000,00
Total SBS63 SPOT										0.00	0	700,000,00
Total For SBS63										0.00	0	700,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.75142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.28131				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.29036				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.89582				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.69262				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.95067				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.81626				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.44375				0.00	200,000,000	100,000,000
Total SBS72 SPOT										0.00	200,000,000	100,000,000
Total For SBS72										0.00	200,000,000	100,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	101.14434				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.19643				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.25652				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	323.22198	2.22000	323.14115				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI14 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	221.28472			4,208,000,000,000.00	800,000,000	400,000,000
Total SBSI14 SPOT									4,208,000,000,000.00	800,000,000	400,000,000
Total For SBSI14									4,208,000,000,000.00	800,000,000	400,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.58273			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.28475			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.21161			0.00	0	240,000,000
Total SBT102 SPOT									0.00	0	240,000,000
Total For SBT102									0.00	0	240,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	103.80942			0.00	2,030,800,000	4,087,700,000
Total SBT103 SPOT									0.00	2,030,800,000	4,087,700,000
Total For SBT103									0.00	2,030,800,000	4,087,700,000
SBT10 On 30/09/2025 Spot Bond					0.00000	104.96029			0.00	1,000,000,000	5,500,000,000
Total SBT104 SPOT									0.00	1,000,000,000	5,500,000,000
Total For SBT104									0.00	1,000,000,000	5,500,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.81163			0.00	3,800,000,000	1,900,000,000
Total SBT106 SPOT									0.00	3,800,000,000	1,900,000,000
Total For SBT106									0.00	3,800,000,000	1,900,000,000
SBT10 On 08/04/2027 Spot Bond					0.00000	100.17686			0.00	4,000,000,000	2,000,000,000
Total SBT107 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBT107									0.00	4,000,000,000	2,000,000,000
SBT20 On 13/02/2023 Spot Bond					0.00000	102.32581			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.92256			0.00	0	100,000,000
Total SBT202 SPOT									0.00	0	100,000,000
Total For SBT202									0.00	0	100,000,000
SBT20 On 03/12/2023 Spot Bond			7.84500	104.39596	7.84500	104.37402			0.00	0	
Total SBT203 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.46192			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.48502			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.16433			0.00	0	400,000,00
Total SBT207 SPOT									0.00	0	400,000,00
Total For SBT207									0.00	0	400,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.85577			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.38631			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.22397			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.27915			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.01500	96.23101	10.01500	96.20503			0.00	0	
Total SLI7 SPOT									0.00	0	
Total For SLI7									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.91593			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.89212			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.94643			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.93879				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.99979				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.92361				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.99980				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.98453				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.09123				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.95412				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.03028				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.02263				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.17000	105.46992	8.17000	105.44685				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.77508				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT06 On 16/05/2027 Spot Bond					0.00000	101.03465				0.00	0	240,000,00
Total SNT06 SPOT										0.00	0	240,000,00
Total For SNT06										0.00	0	240,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.92750				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.86783				0.00	40,000,000	20,000,00
Total SPDA12 SPOT										0.00	40,000,000	20,000,00
Total For SPDA12										0.00	40,000,000	20,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.08623				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.80385				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.81984				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.27781				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.23651				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.89491				0.00	0	220,000,00
Total SPG007 SPOT										0.00	0	220,000,00
Total For SPG007										0.00	0	220,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.10319				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.50556				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.68339				0.00	0	
Total SPG010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.17749				0.00	1,000,000,000	600,000,000
Total SSA07 SPOT										0.00	1,000,000,000	600,000,000
Total For SSA07										0.00	1,000,000,000	600,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.19400				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	158.33282				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.04000	105.83700	9.04000	105.81143				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.46000	83.16652	10.46000	83.14348				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.95100				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.96489				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.87500	104.63587	7.87500	104.61379				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.28000	112.83764	5.28000	112.80002				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.97629				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.24929				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.47855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			2.13000	2.13000	2.13000	323.53506				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.27140				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN050 On 03/11/2022 Spot Bond					0.00000	101.13067				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN050 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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.09533				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	158.81586				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN060 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	112.80002				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN060 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	111.91638				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.31000	4.31000	4.31000	206.54651				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.77046				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.75790				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	100.46970				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.45984				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.06447				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.96293				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.37647				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.96427				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.84315				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.53597				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.12645				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	221.78620				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.41376				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.51967				0.00	0	
Total SSN093 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.64746				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.81702				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.62662				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.33500	86.94251	11.33500	86.91604				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.42079				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.46000	205.01257	4.46000	204.94897				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.41500	218.27899	5.41500	218.20574				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.95401				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.24241				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.45528				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.61890				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	99.98148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	101.41789				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.66394				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.51658				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	101.16642				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	101.49436				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.59799				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.75848				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	100.51297				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.48503				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.50110				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.48666				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN165 On 13/09/2022 Spot Bond					0.00000	100.45774				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.45260				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.45774				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN168 On 13/09/2022 Spot Bond					0.00000	100.45391				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN169 On 15/09/2022 Spot Bond					0.00000	100.42562				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	100.36250				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN171 On 26/09/2022 Spot Bond					0.00000	100.28993				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN172 On 03/10/2022 Spot Bond					0.00000	100.17397				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.95058				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.19130				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.55500	100.99969	9.55500	100.97394				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.74517				0.00	0	
Total T16OM4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.76263				0.00	1,640,000,000	1,520,000,000
Total T17A11 SPOT										0.00	1,640,000,000	1,520,000,000
Total For T17A11										0.00	1,640,000,000	1,520,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.80515				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.81582				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.83827				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.82496				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.83827				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.79729	7.21000	102.77718				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.99434	7.72000	102.97279				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.02097				0.00	0	300,000,000
Total TC001 SPOT										0.00	0	300,000,000
Total For TC001										0.00	0	300,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	101.16550				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.16460				0.00	0	20,000,000
Total TFS148 SPOT										0.00	0	20,000,000
Total For TFS148										0.00	0	20,000,000
TFS154 On 06/07/2023 Spot Bond					0.00000	100.27651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.91992				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.11006				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.76566				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.18238				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.27124				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.69854				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.82050				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.98033				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.09029				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.22076				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.52212				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	100.67717				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.84609				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.91792				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.86268				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.28575				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.83324				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.83319				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.89450				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.95532				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.96123				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.95711				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04559				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.92514				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.60992				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.36625				0.00	1,048,532,506	524,266,25
Total TH15D2 SPOT										0.00	1,048,532,506	524,266,25
Total For TH15D2										0.00	1,048,532,506	524,266,25
TH15D: On 21/11/2022 Spot Bond					0.00000	101.20854				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.84289				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03101				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.29163	8.49000	103.26791				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89985				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.84518				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.84042				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.84118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.23648	5.76000	102.22045				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.87050				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.10967				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.92113				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.91181				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.97573				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.95842				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.19788				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.31079				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.24438				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B1 On 21/02/2026 Spot Bond					0.00000	100.89816				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.87820				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.87155				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.94606				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.91546				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.91147				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.19052				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.14140				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.11086				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.74517				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.76521				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.58852				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.27500	103.38664	7.27500	103.36626				0.00	0	
Total TL24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.19500	106.01797	8.19500	105.99483			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.58855			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.65538			0.00	0	500,000,00
Total TL27 SPOT									0.00	0	500,000,00
Total For TL27									0.00	0	500,000,00
TL28 On 24/04/2025 Spot Bond			9.53500	101.36566	9.53500	101.33987			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.60346			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.17184			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.25680			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.27028			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.34500	104.94585	8.34500	104.92254		40,890,500,000.00		4,900,000	1,788,800,00
Total TN23 SPOT								40,890,500,000.00		4,900,000	1,788,800,00
Total For TN23								40,890,500,000.00		4,900,000	1,788,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	43.15280	100.00000	43.05781			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.91500	102.64733	9.91500	102.61989		53,541,000,000.00		5,400,000	1,635,400,00
Total TN25 SPOT								53,541,000,000.00		5,400,000	1,635,400,00
Total For TN25								53,541,000,000.00		5,400,000	1,635,400,00
TN25/R On 19/08/2025 Spot Bond			100.00000	20.38395	100.00000	20.33833			0.00	0	

Contract 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/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.16500	92.47103	11.16500	92.44374				35,728,000,000.00	3,200,000	18,551,800,00
Total TN27 SPOT										35,728,000,000.00	3,200,000	18,551,800,00
Total For TN27										35,728,000,000.00	3,200,000	18,551,800,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.33515	100.00000	11.31020				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.60000	98.32478	11.60000	98.29858				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.27000	93.63748	12.27000	93.60701				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	117.55160	8.00000	117.52641				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.59700	97.34245	12.59700	97.31435				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.99500	87.18028	12.99500	87.15030				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.72577	10.75000	102.69639				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	101.13667				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.21997				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.70000	99.57433	5.70000	101.09884				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.35053				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.34769				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.35377				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.36228				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.56579	7.61000	100.42946				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.31189				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.66078				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.58500	101.86885	7.58500	101.84822				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.90295				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.13708				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B2 On 14/11/2022 Spot Bond					0.00000	100.87607				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	99.96481				0.00	0	
Total TRA4A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			7.87500	104.41832	7.87500	104.39628				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.96481				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.09695	8.62000	102.07341				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.20838				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.47519				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.39400				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.37701				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.48726				0.00	660,600,000	330,300,000
Total TRA5C1 SPOT										0.00	660,600,000	330,300,000
Total For TRA5C1										0.00	660,600,000	330,300,000
TRA5C On 20/06/2026 Spot Bond					0.00000	100.48726				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.06355				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	96.56825				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	96.39184				0.00	0	

Contract 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	95.80109				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.72135				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.55811				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.24705				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.18209				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.07244				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.72265				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.69315				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.66477				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.56344				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 07/09/2022 Spot Bond					0.00000	100.48840				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			832,000,000,000,000.00	8,320,000,000	15,700,000,000	
Total TWC414 SPOT									12,000,000,000,000.00	8,320,000,000	15,700,000,000	
Total For TWC414									12,000,000,000,000.00	8,320,000,000	15,700,000,000	
UG26 On 09/03/2026 Spot Bond			11.38500	103.58799	11.38500	103.55682			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.88547			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.98455			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.90835			0.00	0		
Total UU1A04 SPOT									0.00	0		
Total For UU1A04									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.00742			0.00	0		
Total UU1A05 SPOT									0.00	0		
Total For UU1A05									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.03028			0.00	0		
Total UU1B01 SPOT									0.00	0		
Total For UU1B01									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.06686			0.00	0		
Total UU1B02 SPOT									0.00	0		
Total For UU1B02									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.22828			0.00	0		
Total UU1C01 SPOT									0.00	0		
Total For UU1C01									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.25872			0.00	0		
Total UU1C02 SPOT									0.00	0		
Total For UU1C02									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total VKE10 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.22715			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.34143			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.87569			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.90143			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.80171			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.05756			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.46063			0.00	0	200,000,00
Total WHL03 SPOT									0.00	0	200,000,00
Total For WHL03									0.00	0	200,000,00
Total for SPOT									3.38e+0175,054,942,915,206	073,428,087,25	
Total for SPOT :									3.38e+017 054,942,915,206	073,428,087,25	
Total Futures									3.38e+017 054,942,918,934	073,429,423,64	
Total Options									8 355 673.48	3,102	131,02
Grand Total:									3.38e+017 054,942,922,036	073,429,554,67	