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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2022

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			12.71101	72.44405	12.84027	71.85931			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.95408	69.77595	13.08883	69.18321			0.00	0	
ES33	On	02/02/2023	Bond Future			13.19007	70.98569	13.33080	70.38333			0.00	0	
ES33	On	04/05/2023	Bond Future			13.41050	68.52200	13.55742	67.90889			0.00	0	
ES33	On	03/08/2023	Bond Future			13.61393	69.91549	13.76732	69.29044			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			13.02560	70.59801	13.17485	69.83953			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.24896	67.42547	13.40483	66.65631			0.00	0	
ES42	On	02/02/2023	Bond Future			13.45772	68.59628	13.62041	67.81441			0.00	0	
ES42	On	04/05/2023	Bond Future			13.66151	65.61720	13.83153	64.82122			0.00	0	
ES42	On	03/08/2023	Bond Future			13.84398	66.95530	14.02128	66.14366			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			161.97991	161.97991	162.42023	162.42023			516,067,993.26	3,186	9,72

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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			164.47518	164.47518	164.92463	164.92463			197,205,740.82	1,199	1,19
I2025	On	02/02/2023	Bond Future			165.63531	165.63531	166.09461	166.09461			329,117,360.97	1,987	1,71
I2025	On	04/05/2023	Bond Future			168.72695	168.72695	169.19593	169.19593			0.00	0	
I2025	On	03/08/2023	Bond Future			170.39571	170.39571	170.87708	170.87708			0.00	0	
Total I2025 Future												1,042,391,095.05	6,372	12,70
Total For I2025												1,042,391,095.05	6,372	12,70
I2029	On	04/08/2022	Bond Future			118.75117	118.75117	119.79977	119.79977			132,170,052.21	1,113	1,81
I2029	On	03/11/2022	Bond Future			119.33165	119.33165	120.39812	120.39812			45,942,685.25	385	38
I2029	On	02/02/2023	Bond Future			121.39809	121.39809	122.48418	122.48418			88,377,809.52	728	72
I2029	On	04/05/2023	Bond Future			122.37564	122.37564	123.48323	123.48323			0.00	0	
I2029	On	03/08/2023	Bond Future			124.85368	124.85368	125.98450	125.98450			0.00	0	
Total I2029 Future												266,490,546.98	2,226	2,95
Total For I2029												266,490,546.98	2,226	2,95
I2033	On	04/08/2022	Bond Future			113.09158	113.09158	113.38885	113.38885			1,074,709,284.74	9,503	5,71
I2033	On	03/11/2022	Bond Future			113.50021	113.50021	113.80373	113.80373			454,000.84	4	
I2033	On	02/02/2023	Bond Future			115.46544	115.46544	115.77516	115.77516			1,096,806,214.56	9,499	5,71
I2033	On	04/05/2023	Bond Future			116.24703	116.24703	116.56386	116.56386			0.00	0	
I2033	On	03/08/2023	Bond Future			118.60072	118.60072	118.92467	118.92467			0.00	0	
Total I2033 Future												2,171,969,500.14	19,006	11,52
Total For I2033												2,171,969,500.14	19,006	11,52
I2038	On	04/08/2022	Bond Future			127.17642	127.17642	127.47594	127.47594			56,847,859.74	447	4,61
I2038	On	03/11/2022	Bond Future			129.13570	129.13570	129.44168	129.44168			57,723,657.90	447	71
I2038	On	02/02/2023	Bond Future			129.47324	129.47324	129.78628	129.78628			0.00	0	
I2038	On	04/05/2023	Bond Future			131.89071	131.89071	132.21058	132.21058			0.00	0	
I2038	On	03/08/2023	Bond Future			132.59636	132.59636	132.92551	132.92551			0.00	0	
Total I2038 Future												114,571,517.64	894	5,35
Total For I2038												114,571,517.64	894	5,35
I2046	On	04/08/2022	Bond Future			114.44343	114.44343	115.74501	115.74501			268,484,286.78	2,346	15,95
I2046	On	03/11/2022	Bond Future			114.24413	114.24413	115.56746	115.56746			268,016,728.98	2,346	4,01
I2046	On	02/02/2023	Bond Future			116.22290	116.22290	117.57027	117.57027			0.00	0	
I2046	On	04/05/2023	Bond Future			116.36882	116.36882	117.74273	117.74273			0.00	0	
I2046	On	03/08/2023	Bond Future			118.72706	118.72706	120.12962	120.12962			0.00	0	
Total I2046 Future												536,501,015.76	4,692	20,05
Total For I2046												536,501,015.76	4,692	20,05
I2050	On	04/08/2022	Bond Future			115.91625	115.91625	117.83113	117.83113			288,631,462.50	2,490	10,70
I2050	On	03/11/2022	Bond Future			117.70168	117.70168	119.64759	119.64759			293,077,183.20	2,490	2,61
I2050	On	02/02/2023	Bond Future			117.63205	117.63205	119.61353	119.61353			0.00	0	
I2050	On	04/05/2023	Bond Future			119.82835	119.82835	121.84762	121.84762			0.00	0	

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			120.07249	120.07249	122.13487	122.13487			0.00	0	
Total I2050 Future												581,708,645.70	4,980	13,34
Total For I2050												581,708,645.70	4,980	13,34
R186	On	04/08/2022	Bond Future			9.49379	104.93794	9.52736	104.81767		5.38	1,052,842,352.02	10,033	89,08
R186	On	03/11/2022	Bond Future			9.73808	106.52860	9.77376	106.40803		5.49	1,029,811,976.20	9,667	26,24
R186	On	02/02/2023	Bond Future			9.96202	103.05258	10.00029	102.93089		5.47	0.00	0	
R186	On	04/05/2023	Bond Future			10.17271	104.95646	10.21401	104.83326		5.22	0.00	0	
R186	On	03/08/2023	Bond Future			10.35259	101.76196	10.39735	101.63700		5.22	0.00	0	
Total R186 Future												2,082,654,328.22	19,700	115,33
R186	On	04/08/2022	Bond Future	8.15	Put			5,081.88000	5.08188	4,961,610	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			260.17000	0.26017	217,060	6.08	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			5,157.95000	5.15795	5,037,680	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			5,119.91000	5.11991	4,999,640	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	3.72	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			9,725.96000	9.72596	9,605,690	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	3.72	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			5,807.20000	5.80720	5,686,930	3.72	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			1,159.71000	1.15971	1,236,870	6.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			82.24000	0.08224	87,730	5.63	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			5,465.41000	5.46541	5,350,330	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			144.03000	0.14403	153,500	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			4,453.88000	4.45388	4,342,780	5.45	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			147.11000	0.14711	156,760	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			4,421.41000	4.42141	4,310,490	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			150.35000	0.15035	160,200	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			4,389.12000	4.38912	4,278,400	5.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			311.20000	0.31120	329,910	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			3,280.60000	3.28060	3,178,740	5.39	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			5,715.23000	5.71523	5,604,300	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			198.83000	0.19883	209,720	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,683.97000	5.68397	5,573,170	5.41	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			201.39000	0.20139	212,420	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			5,652.60000	5.65260	5,541,940	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			196.15000	0.19615	206,910	5.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			461.36000	0.46136	482,710	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,726.25000	4.72625	4,624,400	4.88	0.00	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	8.83	Call			466.14000	0.46614	487,680	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			4,699.64000	4.69964	4,597,980	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			471.21000	0.47121	492,950	4.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			4,673.34000	4.67334	4,571,880	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,316.01000	1.31601	1,360,400	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			3,199.56000	3.19956	3,118,990	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,328.07000	1.32807	1,372,720	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			3,183.07000	3.18307	3,102,760	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,340.19000	1.34019	1,385,110	5.07	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			3,166.65000	3.16665	3,086,610	5.07	0.00	0	
Total R186 Option												0.00	0	19,24
Total For R186												2,082,654,328.22	19,700	134,57
R197	On	04/08/2022	Bond Future			330.00209	330.00209	330.28062	330.28062			4,950,031.35	15	80
R197	On	03/11/2022	Bond Future			335.08512	335.08512	335.37267	335.37267			5,026,276.80	15	80
R197	On	02/02/2023	Bond Future			332.13429	332.13429	332.43270	332.43270			0.00	0	
R197	On	04/05/2023	Bond Future			338.33726	338.33726	338.64351	338.64351			0.00	0	
R197	On	03/08/2023	Bond Future			336.12802	336.12802	336.44726	336.44726			0.00	0	
Total R197 Future												9,976,308.15	30	80
Total For R197												9,976,308.15	30	80
R202	On	04/08/2022	Bond Future			245.90499	245.90499	245.86770	245.86770			66,148,442.31	269	6,900
R202	On	03/11/2022	Bond Future			249.69256	249.69256	249.65834	249.65834			0.00	0	
R202	On	02/02/2023	Bond Future			249.36660	249.36660	249.33540	249.33540			67,079,615.40	269	260
R202	On	04/05/2023	Bond Future			254.02199	254.02199	253.99185	253.99185			0.00	0	
R202	On	03/08/2023	Bond Future			254.35175	254.35175	254.32517	254.32517			0.00	0	
Total R202 Future												133,228,057.71	538	7,200
Total For R202												133,228,057.71	538	7,200
R2023	On	04/08/2022	Bond Future			6.88086	103.89326	6.88714	103.88986		0.72	300,147,628.14	2,889	26,700
R2023	On	03/11/2022	Bond Future			7.46480	101.54895	7.47115	101.54702		0.44	16,349,380.95	161	160
Total R2023 Future												316,497,009.09	3,050	26,900
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.38	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			465.59000	0.46559	462,190	0.38	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			460.13000	0.46013	456,730	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			454.68000	0.45468	451,280	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.85000	0.00085	0,850	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			374.19000	0.37419	372,260	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.91000	0.00091	0,910	0.30	0.00	0	

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	6.26	Put			371.19000	0.37119	369,260	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.96000	0.00096	0,960	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			368.17000	0.36817	366,240	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												316,497,009.09	3,050	26,92
R2030	On	04/08/2022	Bond Future			11.04405	84.99281	11.11276	84.68459		8.67	2,634,607,124.38	30,998	69,02
R2030	On	03/11/2022	Bond Future			11.26662	86.28177	11.33843	85.97018		9.16	2,447,382,406.05	28,365	29,30
R2030	On	02/02/2023	Bond Future			11.47847	83.75013	11.55385	83.43398		9.22	435,500,676.00	5,200	5,20
R2030	On	04/05/2023	Bond Future			11.68238	85.29857	11.76158	84.97723		8.87	0.00	0	
R2030	On	03/08/2023	Bond Future			11.87211	83.00436	11.95552	82.67719		8.72	0.00	0	
Total R2030 Future												5,517,490,206.43	64,563	103,52
R2030	On	04/08/2022	Bond Future	10.95	Call			386.06000	0.38606	484,970	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,118.50000	1.11850	909,190	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			7,430.34000	7.43034	7,122,120	6.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			7,380.52000	7.38052	7,072,300	6.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			7,330.73000	7.33073	7,022,510	6.05	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	8.18	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			13,882.59000	13.88259	13,574,370	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	7.99	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			9,914.09000	9.91409	9,605,870	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.12	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			5,872.77000	5.87277	5,590,480	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			195.68000	0.19568	225,500	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,330.31000	2.33031	2,513,080	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			5,829.53000	5.82953	5,547,760	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			1,335.54000	1.33554	1,206,720	9.47	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			89.21000	0.08921	103,880	9.05	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			7,581.15000	7.58115	7,284,230	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			191.88000	0.19188	221,180	8.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			199.46000	0.19946	229,790	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			5,786.30000	5.78630	5,505,040	8.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			241.39000	0.24139	277,270	8.72	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			5,359.85000	5.35985	5,084,140	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			1,919.86000	1.91986	2,061,460	9.32	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			2,778.37000	2.77837	2,603,820	9.32	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			318.90000	0.31890	356,100	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			7,202.71000	7.20271	6,923,760	8.84	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 Interr
R2030	On	02/02/2023	Bond Future	10.00	Call			323.31000	0.32331	360,950	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			327.90000	0.32790	366,000	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			7,119.21000	7.11921	6,841,160	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			244.36000	0.24436	273,820	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			8,012.94000	8.01294	7,726,250	8.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			255.07000	0.25507	285,660	8.92	6,855.84	24	38
R2030	On	02/02/2023	Bond Future	11.16	Put			3,223.42000	3.22342	3,031,270	9.15	72,750.48	24	38
R2030	On	02/02/2023	Bond Future	9.94	Call			297.63000	0.29763	332,660	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			7,413.22000	7.41322	7,132,100	8.86	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			98.59000	0.09859	111,660	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			10,734.04000	10.73404	10,430,960	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			199.80000	0.19980	224,450	9.00	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			7,160.86000	7.16086	6,882,350	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			240.91000	0.24091	270,010	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			8,056.36000	8.05636	7,769,310	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			46.30000	0.04630	52,970	9.20	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			12,606.30000	12.60630	12,296,820	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			72.96000	0.07296	82,980	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			7,883.22000	7.88322	7,597,660	8.92	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			3,324.55000	3.32455	3,128,700	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			1,554.55000	1.55455	1,678,550	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			11,492.04000	11.49204	11,185,910	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			78.75000	0.07875	89,480	9.20	2,147.52	24	38
R2030	On	02/02/2023	Bond Future	9.08	Put			11,301.15000	11.30115	10,995,730	9.20	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			8,627.34000	8.62734	8,335,840	9.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			0.00000	0.00000	2,512,100	9.51	12,560,500.00	5,000	5,000
R2030	On	02/02/2023	Bond Future	11.55	Put			0.00000	0.00000	2,212,060	9.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,483.81000	1.48381	1,604,110	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			2,301.42000	2.30142	2,164,280	9.35	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	12.50	Call			4,618.67000	4.61867	4,832,130	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,697.42000	1.69742	1,589,540	9.80	33,380.34	21	47
R2030	On	04/05/2023	Bond Future	10.54	Call			808.08000	0.80808	880,260	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			5,945.12000	5.94512	5,695,960	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			921.61000	0.92161	1,001,190	8.38	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			5,579.85000	5.57985	5,338,090	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			1,909.74000	1.90974	2,041,290	8.74	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			3,638.56000	3.63856	3,448,770	8.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			707.17000	0.70717	772,130	8.34	16,214.73	21	47
R2030	On	04/05/2023	Bond Future	10.42	Put			6,370.32000	6.37032	6,113,940	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			788.68000	0.78868	859,550	8.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		6,013.13000	6.01313	5,762,660	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		798.45000	0.79845	869,980	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		5,979.18000	5.97918	5,729,370	8.33	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		300.74000	0.30074	332,340	8.55	6,979.14	21	4
R2030	On	04/05/2023	Bond Future	9.67	Put		9,343.44000	9.34344	9,053,700	8.55	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		343.55000	0.34355	378,990	8.52	4,547.88	12	3
R2030	On	04/05/2023	Bond Future	9.78	Put		8,880.55000	8.88055	8,594,650	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		444.58000	0.44458	488,740	8.46	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		7,980.62000	7.98062	7,703,440	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		122.34000	0.12234	136,870	8.60	1,642.44	12	3
R2030	On	04/05/2023	Bond Future	9.03	Put		12,178.03000	12.17803	11,871,220	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		269.38000	0.26938	298,110	8.58	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		4,811.11000	4.81111	5,028,570	9.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,619.80000	1.61980	1,515,920	9.87	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		2,459.82000	2.45982	2,613,260	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		3,035.37000	3.03537	2,867,470	8.97	34,409.64	12	3
R2030	On	04/05/2023	Bond Future	12.04	Call		3,418.59000	3.41859	3,602,790	9.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		9,728.46000	9.72846	9,435,850	8.58	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,864.30000	1.86430	1,990,650	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		4,236.65000	4.23665	4,035,830	8.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		741.85000	0.74185	806,640	8.17	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		7,122.95000	7.12295	6,860,570	8.17	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		943.12000	0.94312	1,021,490	8.14	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		6,257.70000	6.25770	6,008,900	8.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		4,284.89000	4.28489	4,082,630	8.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		1,847.64000	1.84764	1,973,260	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		4,260.56000	4.26056	4,059,010	8.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		4,525.10000	4.52510	4,732,820	9.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		2,089.28000	2.08928	1,969,830	9.47	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		5,314.06000	5.31406	5,537,550	9.75	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,758.36000	1.75836	1,654,680	9.75	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		1,831.38000	1.83138	1,956,290	8.42	0.00	0	
Total R2030 Option											12,739,428.01	5,171	23,8
Total For R2030											5,530,229,634.44	69,734	127,3
R2032	On	04/08/2022	Bond Future			11.48517	84.38352	11.57373	83.94234	9.93	681,987,608.64	8,082	90,1
R2032	On	03/11/2022	Bond Future			11.70009	81.51107	11.79241	81.06441	11.03	644,426,519.42	7,906	85,4
R2032	On	02/02/2023	Bond Future			11.90096	82.90520	11.99736	82.45166	10.78	0.00	0	
R2032	On	04/05/2023	Bond Future			12.09010	80.27852	12.19085	79.81722	10.94	0.00	0	
R2032	On	03/08/2023	Bond Future			12.25912	81.89382	12.36441	81.42385	10.29	0.00	0	2,6

Contract 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 Future												1,326,414,128.06	15,988	178,16	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	9.67		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			39.51000	0.03951	63,310	8.77		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.01000	0.00001	0,010	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			9,947.74000	9.94774	9,506,560	9.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			1,845.99000	1.84599	2,184,570	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			296.49000	0.29649	193,890	10.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			1.65000	0.00165	3,180	8.00		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			4,499.19000	4.49919	4,059,540	8.00		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	8.36		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			2,955.89000	2.95589	2,538,510	8.77		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			881.43000	0.88143	1,115,200	10.15		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			751.18000	0.75118	543,770	10.15		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.00000	0.00000	0,010	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			7,166.71000	7.16671	6,725,540	8.12		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			7,222.33000	7.22233	6,781,160	8.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			7,111.15000	7.11115	6,669,970	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.07000	0.00007	0,150	7.49		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			5,573.89000	5.57389	5,132,790	7.49		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.02		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			9,485.84000	9.48584	9,044,660	9.02		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			14,433.19000	14.43319	13,992,010	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			11,826.81000	11.82681	11,385,630	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	9.19		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			7,781.11000	7.78111	7,339,930	8.36		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,010	8.14		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,975.11000	5.97511	5,581,240	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			264.66000	0.26466	318,500	10.16		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			5,928.74000	5.92874	5,535,920	10.16		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			73.18000	0.07318	91,340	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			8,222.73000	8.22273	7,796,440	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			166.24000	0.16624	203,230	10.02		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			6,787.81000	6.78781	6,378,140	10.02		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			9.22000	0.00922	12,020	10.18		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			6,447.46000	6.44746	6,043,810	10.07		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			258.21000	0.25821	311,000	10.15		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			9,786.47000	9.78647	9,349,930	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			64.09000	0.06409	80,240	10.08		0.00	0	

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	10.11	Put			8,754.00000	8.75400	8,323,490	10.08	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.31	Call			5.45000	0.00545	7,180	10.18	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Put			8,487.25000	8.48725	8,058,750	10.07	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			83.38000	0.08338	103,750	10.07	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.56	Call			199.92000	0.19992	242,930	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			13,267.04000	13.26704	12,822,110	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			6.52000	0.00652	8,550	10.18	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			12,973.44000	12.97344	12,528,810	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			12,390.46000	12.39046	11,946,600	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			37.93000	0.03793	48,050	10.11	0.00	0	7!
R2032	On	03/11/2022	Bond Future	11.55	Call			1,467.35000	1.46735	1,653,480	11.10	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			2,647.34000	2.64734	2,386,810	11.10	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			3,551.57000	3.55157	3,855,280	12.15	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			1,154.26000	1.15426	1,011,310	12.15	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			501.62000	0.50162	574,650	9.97	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			329.94000	0.32994	381,590	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,484.57000	1.48457	1,346,330	11.99	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			335.06000	0.33506	387,380	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			8,316.82000	8.31682	7,915,600	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			390.46000	0.39046	449,890	10.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			7,842.14000	7.84214	7,448,030	10.00	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			228.02000	0.22802	265,810	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			7,061.87000	7.06187	6,681,360	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			251.69000	0.25169	292,790	10.05	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			9,198.36000	9.19836	8,785,920	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			324.77000	0.32477	375,740	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			8,413.05000	8.41305	8,010,480	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			14,090.27000	14.09027	13,645,940	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			8,364.94000	8.36494	7,963,050	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			63.80000	0.06380	76,250	10.12	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			13,184.86000	13.18486	12,743,770	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			151.42000	0.15142	177,970	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			10,737.62000	10.73762	10,310,630	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			3,444.32000	3.44432	3,184,930	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,326.45000	2.32645	2,540,110	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			3,068.57000	3.06857	2,828,690	10.88	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			4,909.60000	4.90960	5,224,900	11.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			9,499.44000	9.49944	9,083,690	10.05	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			45.46000	0.04546	54,670	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			1,986.14000	1.98614	2,180,290	10.72	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
R2032	On	04/05/2023	Bond Future	10.89	Call		881.09000	0.88109	982,710	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		7,123.25000	7.12325	6,763,570	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		862.39000	0.86239	962,310	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		7,205.53000	7.20553	6,844,150	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		871.80000	0.87180	972,580	10.23	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		7,164.43000	7.16443	6,803,910	10.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,939.26000	4.93926	4,653,160	9.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		2,161.98000	2.16198	2,346,870	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		4,911.34000	4.91134	4,626,260	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,180.70000	2.18070	2,366,620	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,883.54000	4.88354	4,599,490	9.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,433.00000	2.43300	2,632,220	10.01	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		4,534.30000	4.53430	4,263,550	10.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		2,143.35000	2.14335	2,327,220	9.90	0.00	0	
Total R2032 Option											0.00	0	34,96
Total For R2032											1,326,414,128.06	15,988	213,12
R2035	On	04/08/2022	Bond Future			11.76167	85.21846	11.88034	84.55991	11.04	441,346,404.34	5,179	126,0
R2035	On	03/11/2022	Bond Future			11.96339	82.02222	12.08687	81.35486	12.36	403,959,433.50	4,925	8,0
R2035	On	02/02/2023	Bond Future			12.15583	83.42405	12.28456	82.74608	12.15	0.00	0	1,60
R2035	On	04/05/2023	Bond Future			12.32806	80.46643	12.46211	79.77657	12.47	0.00	0	
R2035	On	03/08/2023	Bond Future			12.48441	82.08436	12.62406	81.38127	11.79	0.00	0	
Total R2035 Future											845,305,837.84	10,104	135,65
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	11.01	0.00	0	39
R2035	On	04/08/2022	Bond Future	9.53	Put		14,622.79000	14.62279	13,964,240	11.01	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	10.90	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		16.15000	0.01615	32,450	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		4,314.08000	4.31408	3,671,830	10.14	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		1,972.32000	1.97232	2,484,480	11.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		0.27000	0.00027	0,680	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		6,786.68000	6.78668	6,128,540	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		0.29000	0.00029	0,740	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		7,974.97000	7.97497	7,316,490	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		0.32000	0.00032	0,810	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		6,662.94000	6.66294	6,004,880	9.74	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		12,488.97000	12.48897	11,830,420	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.04000	0.00004	0,110	10.01	0.00	0	39
R2035	On	04/08/2022	Bond Future	10.73	Put		6,724.77000	6.72477	6,066,670	9.76	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		343.43000	0.34343	197,040	11.76	0.00	0	39
R2035	On	04/08/2022	Bond Future	10.64	Call		0.13000	0.00013	0,330	9.87	0.00	0	

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	04/08/2022	Bond Future	10.64	Put			7,284.19000	7.28419	6,625,840	9.87	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			6,536.80000	6.53680	5,958,320	11.36	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			365.93000	0.36593	465,430	11.42	11,170.32	24	97
R2035	On	03/11/2022	Bond Future	11.05	Put			6,228.78000	6.22878	5,660,920	11.42	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			441.18000	0.44118	555,870	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			13,655.30000	13.65530	12,992,450	11.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			48.08000	0.04808	66,550	11.09	1,597.20	24	97
R2035	On	03/11/2022	Bond Future	10.30	Put			10,542.14000	10.54214	9,893,250	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			103.78000	0.10378	139,720	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			1,199.23000	1.19923	1,006,510	13.85	24,156.24	24	97
R2035	On	03/11/2022	Bond Future	10.99	Call			316.02000	0.31602	404,900	11.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			461.52000	0.46152	580,180	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			5,732.51000	5.73251	5,183,810	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			4,295.55000	4.29555	4,770,190	13.85	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			8,890.65000	8.89065	8,259,230	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			5,830.08000	5.83008	5,277,410	11.51	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			9.89000	0.00989	14,400	11.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			451.33000	0.45133	567,990	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			5,781.25000	5.78125	5,230,550	11.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			496.57000	0.49657	599,060	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			8,369.43000	8.36943	7,793,950	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			647.45000	0.64745	773,590	11.16	18,566.16	24	97
R2035	On	02/02/2023	Bond Future	11.05	Put			7,509.39000	7.50939	6,957,560	11.16	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			658.19000	0.65819	785,890	11.17	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			349.50000	0.34950	426,520	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			9,555.80000	9.55580	8,954,850	11.12	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			481.44000	0.48144	581,410	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			8,474.34000	8.47434	7,896,340	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			488.96000	0.48896	590,180	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			1,473.69000	1.47369	1,293,770	13.81	31,050.48	24	97
R2035	On	02/02/2023	Bond Future	10.30	Call			186.02000	0.18602	231,470	11.13	5,555.28	24	97
R2035	On	02/02/2023	Bond Future	10.30	Put			11,637.35000	11.63735	11,004,830	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			316.22000	0.31622	387,130	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			9,891.20000	9.89120	9,284,140	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			338.18000	0.33818	413,140	11.12	4,957.68	12	38
R2035	On	02/02/2023	Bond Future	11.06	Put			7,461.18000	7.46118	6,910,910	11.17	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			69.88000	0.06988	89,400	11.13	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			14,707.85000	14.70785	14,049,400	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			76.12000	0.07612	97,150	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			14,448.13000	14.44813	13,791,190	11.13	0.00	0	

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	02/02/2023	Bond Future	9.89	Call		82.83000	0.08283	105,470	11.13	1,265.64	12	38
R2035	On	02/02/2023	Bond Future	10.87	Put		8,421.81000	8.42181	7,845,060	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		4,009.89000	4.00989	3,622,350	12.08	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		2,273.06000	2.27306	2,571,280	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		3,890.69000	3.89069	3,510,940	12.13	42,131.28	12	38
R2035	On	02/02/2023	Bond Future	13.22	Call		6,157.94000	6.15794	6,655,990	13.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		14,189.92000	14.18992	13,534,590	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		9,667.13000	9.66713	9,064,120	11.12	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		2,176.27000	2.17627	2,466,700	12.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		2,281.82000	2.28182	2,055,560	13.60	18,500.04	9	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,023.40000	1.02340	1,182,280	11.61	10,640.52	9	48
R2035	On	04/05/2023	Bond Future	11.17	Put		8,052.41000	8.05241	7,521,430	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,057.29000	1.05729	1,220,200	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		7,913.10000	7.91310	7,386,150	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,068.63000	1.06863	1,232,880	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		7,866.82000	7.86682	7,341,210	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		181.84000	0.18184	220,270	11.66	2,643.24	12	38
R2035	On	04/05/2023	Bond Future	9.85	Put		15,349.79000	15.34979	14,698,360	11.66	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		414.17000	0.41417	491,070	11.65	4,419.63	9	48
R2035	On	04/05/2023	Bond Future	10.42	Put		11,939.71000	11.93971	11,326,750	11.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		523.27000	0.52327	616,470	11.64	7,397.64	12	38
R2035	On	04/05/2023	Bond Future	11.22	Call		1,080.27000	1.08027	1,245,890	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		7,820.89000	7.82089	7,296,650	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		3,624.47000	3.62447	3,988,940	12.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		3,635.26000	3.63526	3,309,870	12.71	39,718.44	12	38
R2035	On	04/05/2023	Bond Future	13.18	Call		5,832.16000	5.83216	6,295,760	13.60	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		10,939.80000	10.93980	10,343,140	11.64	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		5,677.90000	5.67790	5,255,720	11.36	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		2,423.85000	2.42385	2,701,750	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		5,743.76000	5.74376	5,318,570	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		2,443.77000	2.44377	2,723,170	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		5,710.60000	5.71060	5,286,910	11.35	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		2,464.10000	2.46410	2,745,010	11.36	0.00	0	
Total R2035 Option											223,769.79	243	14,63
Total For R2035											845,529,607.63	10,347	150,32
R2037	On	04/08/2022	Bond Future			11.90980	76.96087	12.04359	76.21674	12.39	751,599,856.42	9,766	143,11
R2037	On	03/11/2022	Bond Future			12.09829	78.12814	12.23726	77.37390	13.17	509,786,113.50	6,525	8,92
R2037	On	02/02/2023	Bond Future			12.27769	75.20701	12.42234	74.44059	13.70	0.00	0	1,08
R2037	On	04/05/2023	Bond Future			12.44756	76.59842	12.59804	75.81846	13.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future			12.60551	73.88013	12.76220	73.08513		13.35	0.00	0	
Total R2037 Future												1,261,385,969.92	16,291	153,14
R2037	On	04/08/2022	Bond Future	11.95	Put			1,216.20000	1.21620	807,560	12.76	0.00	0	1,08
R2037	On	04/08/2022	Bond Future	10.91	Call			0.48000	0.00048	1,340	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			6,667.00000	6.66700	5,923,730	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			9.80000	0.00980	22,270	11.48	0.00	0	1,08
R2037	On	04/08/2022	Bond Future	10.90	Call			0.43000	0.00043	1,200	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			4,829.85000	4.82985	4,098,190	11.48	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			49.75000	0.04975	98,270	11.81	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,613.42000	3.61342	2,917,810	11.81	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			6,729.57000	6.72957	5,986,210	11.10	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			696.81000	0.69681	1,032,300	12.76	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	11.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			11,973.38000	11.97338	11,229,250	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			0.38000	0.00038	1,070	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			6,792.21000	6.79221	6,048,770	11.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			5,678.24000	5.67824	5,065,010	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			462.00000	0.46200	598,370	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			5,776.17000	5.77617	5,158,300	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			472.58000	0.47258	611,270	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			5,727.14000	5.72714	5,111,590	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			483.22000	0.48322	624,230	12.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			540.79000	0.54079	665,410	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			8,313.59000	8.31359	7,671,790	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			524.67000	0.52467	646,330	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			8,419.48000	8.41948	7,774,720	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			532.68000	0.53268	655,820	12.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			8,366.45000	8.36645	7,723,170	12.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			8,153.42000	8.15342	7,557,560	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,070.65000	1.07065	1,256,280	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			8,106.10000	8.10610	7,511,770	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,047.80000	1.04780	1,230,380	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			8,201.11000	8.20111	7,603,730	12.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,059.07000	1.05907	1,243,170	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			2,544.27000	2.54427	2,866,750	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			5,832.39000	5.83239	5,359,870	12.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			2,565.50000	2.56550	2,889,690	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			5,799.91000	5.79991	5,329,100	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			2,522.83000	2.52283	2,843,610	12.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2037	On	03/08/2023	Bond Future	12.12	Put			5,864.72000	5.86472	5,390,500	12.98	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												1,261,385,969.92	16,291	155,35
R2040	On	04/08/2022	Bond Future			11.94282	78.84355	12.10177	77.89675		13.04	6,778,653,054.80	85,976	96,35
R2040	On	03/11/2022	Bond Future			12.12359	80.03938	12.28874	79.07939		13.87	1,615,034,609.64	20,178	21,75
R2040	On	02/02/2023	Bond Future			12.29542	76.90060	12.46731	75.92497		14.45	4,879,958,274.80	63,458	61,85
R2040	On	04/05/2023	Bond Future			12.45753	78.32359	12.63632	77.33053		14.09	0.00	0	
R2040	On	03/08/2023	Bond Future			12.60795	75.38977	12.79405	74.37742		14.13	0.00	0	
Total R2040 Future												13,273,645,939.24	169,612	179,95
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.00	0.00	0	45
R2040	On	04/08/2022	Bond Future	9.70	Put			16,504.84000	16.50484	15,558,040	13.00	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.04000	0.00004	0,140	11.94	0.00	0	45
R2040	On	04/08/2022	Bond Future	11.05	Call			1.05000	0.00105	3,550	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			6,623.51000	6.62351	5,679,210	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			1,457.65000	1.45765	2,100,630	13.51	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			9,024.94000	9.02494	8,078,240	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			0.83000	0.00083	2,890	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			649.02000	0.64902	345,200	13.51	0.00	0	45
R2040	On	04/08/2022	Bond Future	11.03	Put			6,757.76000	6.75776	5,813,020	11.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			0.93000	0.00093	3,210	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			6,690.58000	6.69058	5,746,060	11.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			657.52000	0.65752	879,620	12.75	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			5,420.25000	5.42025	4,682,360	12.75	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			0.00000	0.00000	2,029,230	13.44	2,353,906.80	1,160	1,15
R2040	On	03/11/2022	Bond Future	12.00	Put			0.00000	0.00000	2,760,230	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			0.00000	0.00000	579,260	12.51	671,941.60	1,160	1,15
R2040	On	03/11/2022	Bond Future	11.30	Put			0.00000	0.00000	5,664,140	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			517.32000	0.51732	704,000	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			5,981.33000	5.98133	5,208,020	12.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			529.11000	0.52911	718,900	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			5,928.98000	5.92898	5,158,780	12.63	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			94.91000	0.09491	142,460	12.43	3,134.12	22	1,05
R2040	On	03/11/2022	Bond Future	10.70	Put			10,181.49000	10.18149	9,269,050	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			541.09000	0.54109	734,010	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			5,876.89000	5.87689	5,109,820	12.64	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			124.75000	0.12475	184,630	12.43	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put			9,516.66000	9.51666	8,616,550	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			332.41000	0.33241	466,020	12.45	10,252.44	22	1,05
R2040	On	03/11/2022	Bond Future	11.20	Put			7,030.26000	7.03026	6,203,880	12.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	12.52	Call		3,196.87000	3.19687	3,789,130	14.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,884.16000	1.88416	1,516,430	14.35	33,361.46	22	1,01
R2040	On	02/02/2023	Bond Future	10.93	Put		9,937.20000	9.93720	9,094,220	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		14,916.62000	14.91662	13,983,560	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		606.68000	0.60668	774,350	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		8,821.52000	8.82152	8,013,560	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		2,680.10000	2.68010	3,142,750	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		3,974.56000	3.97456	3,461,580	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		452.05000	0.45205	584,700	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		14,701.65000	14.70165	13,770,880	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		474.20000	0.47420	612,040	13.23	7,344.48	12	38
R2040	On	02/02/2023	Bond Future	10.96	Put		9,756.80000	9.75680	8,919,010	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		588.82000	0.58882	752,580	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		8,935.99000	8.93599	8,124,120	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		115.80000	0.11580	158,370	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		2,763.37000	2.76337	3,234,270	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		3,884.98000	3.88498	3,380,250	14.48	40,563.00	12	38
R2040	On	02/02/2023	Bond Future	11.11	Call		597.63000	0.59763	763,330	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		8,878.59000	8.87859	8,068,660	13.23	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		123.10000	0.12310	167,960	13.24	2,015.52	12	38
R2040	On	04/05/2023	Bond Future	10.92	Put		11,161.72000	11.16172	10,331,370	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,222.42000	1.22242	1,473,810	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		16,012.35000	16.01235	15,089,200	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		550.41000	0.55041	684,680	13.16	9,585.52	14	48
R2040	On	04/05/2023	Bond Future	11.48	Put		8,125.68000	8.12568	7,398,340	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		4,384.64000	4.38464	4,950,250	14.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		3,601.53000	3.60153	3,174,080	14.46	38,088.96	12	38
R2040	On	04/05/2023	Bond Future	10.92	Call		699.02000	0.69902	861,730	13.15	10,340.76	12	38
R2040	On	04/05/2023	Bond Future	11.48	Call		1,315.65000	1.31565	1,581,370	13.11	22,139.18	14	48
R2040	On	04/05/2023	Bond Future	10.73	Put		12,309.92000	12.30992	11,451,130	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		8,475.64000	8.47564	7,733,970	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		1,235.56000	1.23556	1,488,990	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		8,425.23000	8.42523	7,685,600	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		250.08000	0.25008	319,990	13.17	3,839.88	12	38
R2040	On	04/05/2023	Bond Future	13.45	Call		6,620.20000	6.62020	7,309,610	15.40	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		2,353.05000	2.35305	2,049,400	15.40	28,691.60	14	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,248.59000	1.24859	1,504,040	13.11	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		8,374.80000	8.37480	7,637,190	13.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		6,120.29000	6.12029	5,535,230	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		2,891.35000	2.89135	3,320,790	13.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/08/2023	Bond Future	12.22	Put		6.08588000	6.08588	5,502,970	13.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		2,914.89000	2.91489	3,346,500	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		6,051.92000	6.05192	5,471,180	13.84	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		2,868.20000	2.86820	3,295,490	13.82	0.00	0	
Total R2040 Option											3,235,205.32	2,500	13,72
Total For R2040											13,276,881,144.56	172,112	193,70
R2044	On	04/08/2022	Bond Future			11.95056	75.66482	12.11951	74.65111	13.70	714,502,895.26	9,443	90,11
R2044	On	03/11/2022	Bond Future			12.12256	76.81246	12.29811	75.78452	14.58	739,780,802.26	9,631	4,63
R2044	On	02/02/2023	Bond Future			12.28576	73.74372	12.46845	72.69899	15.21	0.00	0	30
R2044	On	04/05/2023	Bond Future			12.43928	75.10839	12.62925	74.04495	14.83	0.00	0	
R2044	On	03/08/2023	Bond Future			12.58133	72.23530	12.77900	71.15106	14.90	0.00	0	
Total R2044 Future											1,454,283,697.52	19,074	95,10
R2044	On	04/08/2022	Bond Future	11.10	Put		6,492.17000	6.49217	5,482,300	12.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		1.19000	0.00119	4,360	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		6,628.61000	6.62861	5,618,070	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1.33000	0.00133	4,820	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		6,560.33000	6.56033	5,550,110	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1.49000	0.00149	5,330	12.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		6,136.44000	6.13644	5,313,120	13.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		556.57000	0.55657	764,500	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		6,083.07000	6.08307	5,263,060	13.59	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		568.94000	0.56894	780,210	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		6,030.09000	6.03009	5,213,420	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		68.18000	0.06818	106,940	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		11,128.71000	11.12871	10,139,530	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		443.44000	0.44344	619,330	13.47	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		6,628.41000	6.62841	5,776,360	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		544.50000	0.54450	749,120	13.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		8,727.42000	8.72742	7,871,490	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		625.23000	0.62523	809,650	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		8,843.44000	8.84344	7,983,130	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		634.72000	0.63472	821,320	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		8,785.33000	8.78533	7,927,200	13.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		644.32000	0.64432	833,120	13.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,239.03000	1.23903	1,511,310	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		8,556.68000	8.55668	7,765,520	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,252.46000	1.25246	1,526,950	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		8,505.07000	8.50507	7,716,120	13.82	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,265.77000	1.26577	1,542,470	13.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	04/05/2023	Bond Future	11.43	Put			8,453.43000	8.45343	7,666,690	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			6,264.04000	6.26404	5,634,590	14.53	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call			2,785.23000	2.78523	3,235,360	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			6,335.19000	6.33519	5,701,080	14.51	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			2,808.34000	2.80834	3,260,800	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			6,299.53000	6.29953	5,667,750	14.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			2,831.54000	2.83154	3,286,330	14.53	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												1,454,283,697.52	19,074	98,30
R2048	On	04/08/2022	Bond Future			11.90912	78.71538	12.07795	77.68442		13.35	5,622,167,301.12	71,424	171,77
R2048	On	03/11/2022	Bond Future			12.08065	75.48371	12.25630	74.43827		15.03	6,470,463,621.20	85,720	131,37
R2048	On	02/02/2023	Bond Future			12.24335	76.77393	12.42633	75.71128		14.79	0.00	0	
R2048	On	04/05/2023	Bond Future			12.38763	73.75714	12.57786	72.67550		15.30	0.00	0	
R2048	On	03/08/2023	Bond Future			12.51755	75.24070	12.71529	74.13791		14.49	0.00	0	
Total R2048 Future												12,092,630,922.32	157,144	303,06
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			17,257.09000	17.25709	16,226,130	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.99	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			13,082.81000	13.08281	12,051,850	12.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.00000	0.00000	0,000	12.84	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Put			11,503.46000	11.50346	10,472,510	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			0.26000	0.00026	1,080	11.92	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			7,764.13000	7.76413	6,733,990	11.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			0.55000	0.00055	2,180	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			7,192.39000	7.19239	6,163,060	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			12,286.93000	12.28693	11,255,970	12.84	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			0.61000	0.00061	2,380	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			7,121.44000	7.12144	6,092,250	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			0.67000	0.00067	2,590	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			7,050.59000	7.05059	6,021,550	11.77	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	0,010	12.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			0.00000	0.00000	1,969,890	14.85	3,250,318.50	1,650	1,65
R2048	On	03/11/2022	Bond Future	11.90	Put			0.00000	0.00000	3,073,310	14.85	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			483.04000	0.48304	672,720	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			6,514.98000	6.51498	5,659,220	13.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			494.36000	0.49436	687,320	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			6,458.70000	6.45870	5,606,220	13.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			505.88000	0.50588	702,140	13.91	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			6,402.72000	6.40272	5,553,540	13.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		0.00000	0.00000	538,160	13.75	887,964.00	1,650	1,650
R2048	On	03/11/2022	Bond Future	11.20	Put		0.00000	0.00000	6,206,320	13.75	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		584.73000	0.58473	760,820	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		9,249.80000	9.24980	8,363,240	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		593.94000	0.59394	772,220	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		9,188.99000	9.18899	8,304,620	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		603.27000	0.60327	783,750	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		9,128.42000	9.12842	8,246,250	13.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,248.39000	1.24839	1,523,660	14.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		8,782.16000	8.78216	7,975,790	14.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,217.77000	1.21777	1,488,210	14.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		8,885.81000	8.88581	8,074,610	14.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,233.02000	1.23302	1,505,870	14.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		8,833.88000	8.83388	8,025,090	14.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		2,851.70000	2.85170	3,312,970	14.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		6,327.26000	6.32726	5,685,740	14.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		2,804.22000	2.80422	3,260,690	14.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		6,399.81000	6.39981	5,753,490	14.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		2,827.92000	2.82792	3,286,780	14.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		6,363.45000	6.36345	5,719,520	14.07	0.00	0	
Total R2048 Option											4,138,282.50	3,300	9,150
Total For R2048											12,096,769,204.82	160,444	312,250
R209	On	04/08/2022	Bond Future			11.74601	65.30954	11.87438	64.69166	12.49	140,937,987.32	2,158	23,250
R209	On	03/11/2022	Bond Future			11.92470	63.15442	12.05779	62.52811	13.95	137,739,790.02	2,181	6,750
R209	On	02/02/2023	Bond Future			12.09023	64.23453	12.22831	63.59810	13.76	0.00	0	
R209	On	04/05/2023	Bond Future			12.24438	62.27093	12.38766	61.62325	14.09	0.00	0	
R209	On	03/08/2023	Bond Future			12.38070	63.52372	12.52930	62.86347	13.36	0.00	0	
Total R209 Future											278,677,777.34	4,339	30,000
R209	On	04/08/2022	Bond Future	10.57	Call		0.06000	0.00006	0,170	11.27	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		6,705.38000	6.70538	6,087,610	11.27	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		0.06000	0.00006	0,190	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		6,650.19000	6.65019	6,032,440	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		0.07000	0.00007	0,210	11.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		6,595.08000	6.59508	5,977,340	11.24	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,798.91000	1.79891	2,115,210	13.95	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		2,069.76000	2.06976	1,759,750	13.95	0.00	0	3,500
R209	On	03/11/2022	Bond Future	11.02	Call		289.77000	0.28977	380,160	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		5,421.98000	5.42198	4,886,060	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		2.77000	0.00277	4,320	12.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.50	Put		13,791.68000	13.79168	13,166,920	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		17.21000	0.01721	25,330	12.49	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		10,795.85000	10.79585	10,177,660	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call		275.54000	0.27554	362,510	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		5,512.47000	5.51247	4,973,130	12.53	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		282.59000	0.28259	371,260	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		5,467.13000	5.46713	4,929,490	12.54	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		0.98000	0.00098	1,580	12.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		15,359.40000	15.35940	14,733,690	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		297.08000	0.29708	389,210	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		5,377.01000	5.37701	4,842,830	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		812.36000	0.81236	1,004,150	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		3,498.70000	3.49870	3,064,180	13.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		79.43000	0.07943	110,350	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		8,010.71000	8.01071	7,415,320	12.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		415.00000	0.41500	509,250	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		7,475.77000	7.47577	6,933,590	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		402.19000	0.40219	494,100	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		7,569.75000	7.56975	7,025,230	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		408.55000	0.40855	501,630	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		7,522.68000	7.52268	6,979,330	12.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		903.98000	0.90398	1,056,180	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		7,039.43000	7.03943	6,543,950	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		884.43000	0.88443	1,034,100	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		7,122.67000	7.12267	6,624,660	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		894.25000	0.89425	1,045,190	13.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		7,081.06000	7.08106	6,584,320	13.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,273.57000	2.27357	2,547,060	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,905.72000	4.90572	4,518,960	13.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,236.03000	2.23603	2,506,660	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,961.90000	4.96190	4,572,280	13.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,254.76000	2.25476	2,526,820	13.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,933.74000	4.93374	4,545,550	13.05	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											278,677,777.34	4,339	56,00
R210	On	04/08/2022	Bond Future			222.71233	222.71233	223.96635	223.96635		66,813,699.00	300	1,00
R210	On	03/11/2022	Bond Future			223.16843	223.16843	224.44522	224.44522		0.00	0	
R210	On	02/02/2023	Bond Future			227.03350	227.03350	228.33425	228.33425		68,110,050.00	300	30
R210	On	04/05/2023	Bond Future			228.20312	228.20312	229.53079	229.53079		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	03/08/2023	Bond Future			232.82553	232.82553	234.18158	234.18158			0.00	0	
Total R210 Future												134,923,749.00	600	1,36
Total For R210												134,923,749.00	600	1,36
R213	On	04/08/2022	Bond Future			11.36072	79.61766	11.44427	79.24081		9.50	74,442,512.10	935	33,03
R213	On	03/11/2022	Bond Future			11.57918	77.28463	11.66628	76.90325		10.49	7,573,893.74	98	9
R213	On	02/02/2023	Bond Future			11.78803	78.60524	11.87912	78.21803		10.17	0.00	0	
R213	On	04/05/2023	Bond Future			11.97637	76.50842	12.07160	76.11463		10.28	0.00	0	
R213	On	03/08/2023	Bond Future			12.14759	78.04538	12.24725	77.64428		9.64	0.00	0	
Total R213 Future												82,016,405.84	1,033	33,13
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	6.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			7,473.02000	7.47302	7,096,170	6.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			7,422.32000	7.42232	7,045,470	6.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	6.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			7,371.67000	7.37167	6,994,820	6.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			7,915.41000	7.91541	7,549,630	9.98	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			114.56000	0.11456	138,480	9.88	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			6,927.10000	6.92710	6,569,640	9.88	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			169.35000	0.16935	203,030	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Put			12,200.11000	12.20011	11,820,550	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			8.21000	0.00821	10,390	10.20	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			11,885.31000	11.88531	11,506,110	10.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			50.75000	0.05075	62,290	10.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			5,977.17000	5.97717	5,631,350	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			70.89000	0.07089	86,490	9.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			176.59000	0.17659	211,510	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			6,021.38000	6.02138	5,674,920	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			180.39000	0.18039	215,950	9.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			8,592.42000	8.59242	8,222,580	10.04	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			6,110.26000	6.11026	5,762,560	9.80	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			6.74000	0.00674	8,560	10.20	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			172.94000	0.17294	207,230	9.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			6,065.77000	6.06577	5,718,680	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			7,719.43000	7.71943	7,375,020	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			350.84000	0.35084	400,410	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			7,204.10000	7.20410	6,866,460	9.64	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			8,696.78000	8.69678	8,341,810	9.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			286.68000	0.28668	328,420	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			7,806.59000	7.80659	7,461,120	9.69	0.00	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
R213	On	02/02/2023	Bond Future	10.22	Call		290.96000	0.29096	333,230	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		7,763.02000	7.76302	7,418,080	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		295.18000	0.29518	337,980	9.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		6,868.04000	6.86804	6,535,330	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		3,189.47000	3.18947	3,421,220	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,845.68000	1.84568	1,690,220	10.66	0.00	0	9'
R213	On	02/02/2023	Bond Future	9.16	Call		45.32000	0.04532	53,620	9.85	0.00	0	4'
R213	On	02/02/2023	Bond Future	9.16	Put		12,790.73000	12.79073	12,411,820	9.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		212.53000	0.21253	244,770	9.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		392.66000	0.39266	447,160	9.61	0.00	0	9'
R213	On	04/05/2023	Bond Future	10.75	Call		765.41000	0.76541	849,510	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		6,475.29000	6.47529	6,165,600	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		749.22000	0.74922	831,890	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		6,549.70000	6.54970	6,238,580	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		757.28000	0.75728	840,660	9.62	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		6,512.45000	6.51245	6,202,040	9.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		4,478.98000	4.47898	4,232,820	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		1,925.11000	1.92511	2,080,930	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		4,454.23000	4.45423	4,208,950	9.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		1,891.28000	1.89128	2,045,350	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		4,504.16000	4.50416	4,257,130	9.34	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		1,908.00000	1.90800	2,062,940	9.35	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											82,016,405.84	1,033	38,41
R214	On	04/08/2022	Bond Future			11.86330	62.98657	12.01175	62.25036	13.50	46,169,155.81	733	84,00
R214	On	03/11/2022	Bond Future			12.03166	60.65433	12.18560	59.90785	15.17	141,991,786.53	2,341	2,38
R214	On	02/02/2023	Bond Future			12.19081	61.69099	12.35064	60.93231	14.96	0.00	0	2,80
R214	On	04/05/2023	Bond Future			12.33183	59.53574	12.49751	58.76354	15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.45836	60.73273	12.63010	59.94547	14.62	0.00	0	
Total R214 Future											188,160,942.34	3,074	89,22
R214	On	04/08/2022	Bond Future	10.97	Call		0.85000	0.00085	2,670	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		5,488.86000	5.48886	4,754,470	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		0.93000	0.00093	2,900	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		5,432.53000	5.43253	4,698,290	11.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1.01000	0.00101	3,140	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		5,376.26000	5.37626	4,642,180	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		506.57000	0.50657	667,410	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,746.52000	4.74652	4,160,880	14.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		517.51000	0.51751	680,870	14.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.36	Put		4,703.89000	4.70389	4,120,770	14.10	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		495.80000	0.49580	654,140	14.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,789.38000	4.78938	4,201,240	14.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		7,094.24000	7.09424	6,473,500	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		554.60000	0.55460	694,160	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		7,046.93000	7.04693	6,427,810	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		562.89000	0.56289	704,090	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		6,999.76000	6.99976	6,382,280	13.70	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		546.39000	0.54639	684,330	13.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,120.95000	1.12095	1,330,000	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		6,770.25000	6.77025	6,207,100	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,134.28000	1.13428	1,345,080	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		6,730.19000	6.73019	6,168,790	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,147.70000	1.14770	1,360,260	14.45	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		6,690.29000	6.69029	6,130,650	14.45	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		4,764.54000	4.76454	4,326,190	14.24	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		2,527.40000	2.52740	2,872,910	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		4,820.16000	4.82016	4,378,410	14.22	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		2,547.75000	2.54775	2,894,960	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		4,792.28000	4.79228	4,352,230	14.23	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		2,568.17000	2.56817	2,917,080	14.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214										188,160,942.34	3,074	89,22	
Total for Bond										43,731,260,285.91	534,524	1,676,16	
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			782.79100	782.79100	777.30700	777.30700				1,135,046,950.00	145	96
GOVI On 03/11/2022 GOVI			794.77400	794.77400	789.21800	789.21800				0.00	0	
GOVI On 02/02/2023 GOVI			808.34100	808.34100	802.69700	802.69700				0.00	0	
GOVI On 04/05/2023 GOVI			823.23100	823.23100	817.48800	817.48800				0.00	0	
GOVI On 03/08/2023 GOVI			839.70000	839.70000	833.84800	833.84800				0.00	0	
Total GOVI Future										1,135,046,950.00	145	96
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			419,730.00000	41.97300	364,890,000			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			419,530.00000	41.95300	364,690,000			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			419,630.00000	41.96300	364,790,000			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			312,020.00000	31.20200	256,460,000			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			312,120.00000	31.21200	256,560,000			0.00	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
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		311,920.00000	31.19200	256,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		481,230.00000	48.12300	424,790,000		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		481,330.00000	48.13300	424,890,000		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		481,430.00000	48.14300	424,990,000		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		353,720.00000	35.37200	296,290,000		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		353,820.00000	35.38200	296,390,000		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		353,920.00000	35.39200	296,490,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		33,820.00000	3.38200	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		0.00000	0.00000	24,900,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		33,620.00000	3.36200	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		0.00000	0.00000	24,800,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		33,720.00000	3.37200	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		0.00000	0.00000	24,700,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											1,135,046,950.00	145	90
Total for GOVI											1,135,046,950.00	145	90
AL37	On	04/08/2022	Index Future			799.78600	799.78600	798.87200	798.87200		0.00	0	
AL37	On	03/11/2022	Index Future			812.02900	812.02900	811.11300	811.11300		0.00	0	
AL37	On	02/02/2023	Index Future			825.89100	825.89100	824.96600	824.96600		0.00	0	
AL37	On	04/05/2023	Index Future			841.10400	841.10400	840.16800	840.16800		0.00	0	
AL37	On	03/08/2023	Index Future			857.93100	857.93100	856.98100	856.98100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			891.64500	891.64500	887.66700	887.66700		0.00	0	
AL7T	On	03/11/2022	Index Future			905.29400	905.29400	901.26800	901.26800		0.00	0	
AL7T	On	02/02/2023	Index Future			920.74800	920.74800	916.66100	916.66100		0.00	0	
AL7T	On	04/05/2023	Index Future			937.70800	937.70800	933.55200	933.55200		0.00	0	
AL7T	On	03/08/2023	Index Future			956.46800	956.46800	952.23500	952.23500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			794.11700	794.11700	788.56500	788.56500		0.00	0	13
ALBI	On	03/11/2022	Index Future			806.27400	806.27400	800.64800	800.64800		0.00	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
ALBI	On	02/02/2023			820.03700	820.03700	814.32300	814.32300			0.00	0	
ALBI	On	04/05/2023			835.14300	835.14300	829.32800	829.32800			0.00	0	
ALBI	On	03/08/2023			851.85000	851.85000	845.92500	845.92500			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022			315.98500	315.98500	317.72900	317.72900			0.00	0	70
IGOV	On	03/11/2022			320.90100	320.90100	322.67600	322.67600			0.00	0	
IGOV	On	02/02/2023			326.45600	326.45600	328.26400	328.26400			0.00	0	
IGOV	On	04/05/2023			332.54400	332.54400	334.38900	334.38900			0.00	0	
IGOV	On	03/08/2023			339.27100	339.27100	341.15500	341.15500			0.00	0	
Total IGOV Future											0.00	0	72
Total For IGOV											0.00	0	72
Total for Index											0.00	0	86
JIBAR F	On	20/07/2022			5.07500	94.92500	5.08500	94.91500			0.00	0	
JIBAR F	On	17/08/2022			5.67000	94.33000	5.72000	94.28000			0.00	0	
JIBAR F	On	21/09/2022			5.92500	94.07500	5.97500	94.02500			0.00	0	
JIBAR F	On	19/10/2022			6.44000	93.56000	6.52000	93.48000			0.00	0	
JIBAR F	On	16/11/2022			6.64000	93.36000	6.69000	93.31000			0.00	0	
JIBAR F	On	21/12/2022			7.17500	92.82500	7.23500	92.76500			0.00	0	
JIBAR F	On	15/03/2023			7.77000	92.23000	7.83000	92.17000			0.00	0	
JIBAR F	On	21/06/2023			8.24500	91.75500	8.35500	91.64500			0.00	0	
JIBAR F	On	20/09/2023			8.49500	91.50500	8.58000	91.42000			0.00	0	
JIBAR F	On	20/12/2023			8.48000	91.52000	8.56000	91.44000			0.00	0	17
JIBAR F	On	20/03/2024			8.72500	91.27500	8.79500	91.20500			0.00	0	
JIBAR F	On	19/06/2024			8.69500	91.30500	8.79500	91.20500			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 :										44,866,307,235.91	534,669	1,678,25	
ABCPI3	On	07/12/2023			2.28000	323.61072	2.28000	323.52935			1,550,400,000,000.00	680,000,000	340,000,00
Total ABCPI3 SPOT											1,550,400,000,000.00	680,000,000	340,000,00
Total For ABCPI3											1,550,400,000,000.00	680,000,000	340,000,00
ABF001	On	13/09/2026					0.00000	100.61618			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.56367			0.00	0	
Total ABF003 SPOT											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	100.51633	9.65000	100.49045				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.60500	83.27296	12.60500	83.24515				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.91840				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.58750				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.41305				0.00	100,000,000	100,000,000
Total ABFN16 SPOT										0.00	100,000,000	100,000,000
Total For ABFN16										0.00	100,000,000	100,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.31476				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.35559				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.27401				0.00	0	4,000,000,000
Total ABFN23 SPOT										0.00	0	4,000,000,000
Total For ABFN23										0.00	0	4,000,000,000
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.92122				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.15250				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.45950				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.43101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3i On 29/08/2028 Spot Bond					0.00000	101.75982				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.24377				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.39011				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.40937				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	101.01242				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.32379				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.60890				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.70645				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.53834				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.18010				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01529				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.01714				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.01850				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.42382				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.97106				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.89503				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.38691				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.96485				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.37163				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.17545				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.96218				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.99353				0.00	0	100,000,00
Total ABFN54 SPOT										0.00	0	100,000,00
Total For ABFN54										0.00	0	100,000,00
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.01971				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.35132				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.36493				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.37208				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.68519				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.16432				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.96485				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.43144				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.40567				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	154.26974				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.83155	100.00000	43.72679				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	162.33074				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	214.46369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	234.07956				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.36000	8.36000	8.36000	102.59571				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.43500	9.43500	9.43500	104.56791				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.89000	102.67303	6.89000	102.65407				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.12500	105.50901	9.12500	105.48343				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.84500	105.20008	9.84500	105.17260				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.33000	105.88060	7.33000	105.85988				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.05500	98.94097	10.05500	98.91460				0.00	0	19,820,000.00
Total ABS7 SPOT										0.00	0	19,820,000.00
Total For ABS7										0.00	0	19,820,000.00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.91121	100.00000	14.87839				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.39000	327.46882	1.39000	327.39440				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.31000	12.31000	12.31000	97.90316				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL097 On 20/12/2025 Spot Bond					0.00000	100.58505				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.56939				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.49168				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.56818				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.56818				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.58154				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.58154				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.89837				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.99780				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.54308				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.07755				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.04303				0.00	0	
Total AECI03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.26228				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.01699				0.00	9,000,000,000	4,500,000,000
Total AGL01 SPOT										0.00	9,000,000,000	4,500,000,000
Total For AGL01										0.00	9,000,000,000	4,500,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.20042				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.09128				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.62907				0.00	154,800,000	266,100,000
Total AGT01 SPOT										0.00	154,800,000	266,100,000
Total For AGT01										0.00	154,800,000	266,100,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.66930				0.00	4,400,000	22,400,000
Total AGT02 SPOT										0.00	4,400,000	22,400,000
Total For AGT02										0.00	4,400,000	22,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.38918				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.04097				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.01659				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.01695				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.73500	93.53409	9.73500	93.50993				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.01771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02024				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.02338				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.01523				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.01879				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.88500	105.03627	8.88500	105.01105				0.00	0	1,005,902,00
Total AHF5A3 SPOT										0.00	0	1,005,902,00
Total For AHF5A3										0.00	0	1,005,902,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.96443				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.06537				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.12746				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.96756				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.00303				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.39848				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.06526				0.00	0	90,000,00
Total AHF6B1 SPOT										0.00	0	90,000,00
Total For AHF6B1										0.00	0	90,000,00
AHF6C On 21/08/2024 Spot Bond					0.00000	101.12733				0.00	0	90,000,00
Total AHF6C1 SPOT										0.00	0	90,000,00
Total For AHF6C1										0.00	0	90,000,00
AHF6D On 21/08/2024 Spot Bond					0.00000	101.56115				0.00	0	90,000,00
Total AHF6D1 SPOT										0.00	0	90,000,00
Total For AHF6D1										0.00	0	90,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	101.13682				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.21711				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.09630				0.00	0	90,000,00
Total AHF7B1 SPOT										0.00	0	90,000,00
Total For AHF7B1										0.00	0	90,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	101.07302				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.15835				0.00	0	90,000,00
Total AHF7C1 SPOT										0.00	0	90,000,00
Total For AHF7C1										0.00	0	90,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	101.12888				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.13556				0.00	0	90,000,00
Total AHF7D1 SPOT										0.00	0	90,000,00
Total For AHF7D1										0.00	0	90,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.60756				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.05000	104.48857	9.05000	104.46330				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00

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 AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.49700	100.87341	9.49700	100.84798				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.46500	84.88839	13.46500	84.85833				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.81000	191.84656	5.81000	191.78022				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.11696				0.00	40,000,000	20,000,00
Total APF06 SPOT										0.00	40,000,000	20,000,00
Total For APF06										0.00	40,000,000	20,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.41622				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.88968				0.00	0	100,000,00
Total APF09 SPOT										0.00	0	100,000,00
Total For APF09										0.00	0	100,000,00
APF10 On 11/09/2022 Spot Bond					0.00000	100.66106				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.60664				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.18447				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.47263				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.02000	248.63253	5.02000	248.55177				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63000	214.67770	5.63000	214.60447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.50000	205.09895	4.50000	205.03517				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.01000	116.89481	5.01000	116.85668				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.81503				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.92649				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.62083				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.50444				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.09846				0.00	0	2,000,00
Total ASN278 SPOT										0.00	0	2,000,00
Total For ASN278										0.00	0	2,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.14118				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.06226				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.68799				0.00	0	2,000,00
Total ASN286 SPOT										0.00	0	2,000,00
Total For ASN286										0.00	0	2,000,00
ASN29 On 26/09/2023 Spot Bond					0.00000	100.41138				0.00	0	1,000,00
Total ASN291 SPOT										0.00	0	1,000,00
Total For ASN291										0.00	0	1,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.53837				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.31142				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	112.81295				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.18500	5.18500	5.18500	103.03146				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.66838				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.75021				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.24601				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.99256				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.12000	115.34689	5.12000	115.30893				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.54617				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.50299				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.69588				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.52654				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.52654				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.93131				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.80739				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.69061				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.18224				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.91526				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.61900				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.61900				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.88573				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.88906				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.03981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.57525				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.51864				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.59707				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.76698				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.93515				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.45704				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.46929				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.61338				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.03890				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.85048				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.01644				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.01658				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	104.37934				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	104.15224				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.83774				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.81411				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.22632				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.74521				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	110.41100				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	104.04815				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.17386				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.57152				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.57152				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.52749				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.13000	93.41533	11.13000	93.38769				0.00	0	8,200,00
Total ASN508 SPOT										0.00	0	8,200,00
Total For ASN508										0.00	0	8,200,00
ASN509 On 21/12/2026 Spot Bond			10.31000	93.22176	10.31000	93.19616				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.86000	92.05103	10.86000	92.02444				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.86000	92.05103	10.86000	92.02444				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	104.26406	9.10000	104.23814				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	105.18068	11.05000	105.14943				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	105.15728	11.00000	105.12617				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.92321	10.50000	104.89355				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.92321	10.50000	104.89355				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.30976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.31399				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.20493				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	104.97003	10.60000	104.94009				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.51817	10.47000	104.87960				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	104.94662	10.55000	104.91682				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.97423				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.88599				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.80551				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.43617				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.50303				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.74618				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	101.80447				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.32040				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	104.32387	9.22000	104.29790				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.14667				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.07092				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.95123				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.89159				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.11377				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.33667				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.57692				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.46990				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.46920				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.53366				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.24269				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.51748				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.50867				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.13714				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.29477				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.58931				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.64065				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.90715				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.60499				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.73910				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.20386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.41451				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.01713				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.14017				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.30125				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.39016				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.61640				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.63987				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.14049				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.83402				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.40254				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.37045				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	101.49940				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.70937				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.48618				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.56160				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.56552				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.51084				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.27675				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.57269				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.22301				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.41961				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.82979				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.28958				0.00	0	
Total ASN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.31729				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.69520				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.07623				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.84879				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.45100				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.04476				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.41830				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.54201				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.54985				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	101.52007				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	101.37705				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN768 On 21/12/2026 Spot Bond					0.00000	100.65222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.61872				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.56384	10.56384	10.56384	100.56482				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.82996				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	104.66221				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	101.55591				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	101.36656				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	101.36869				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.69492				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.47305				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.28465				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.28909				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	100.19197				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.20413				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	102.88962				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.20265				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.23848				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.23790				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.04253				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02831				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02831				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.81584				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.60427				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.96450				0.00	0	
Total ASN838 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.96478				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.96478				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.94402				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.74161				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.88156				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.88060				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.87772				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.79270				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.79404				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.54211				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.55794				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.13052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.99968				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	99.81417				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	99.75453				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.35510				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.73893				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.73893				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.62497				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.64468				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.64468				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.72677				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87(On 15/09/2022 Spot Bond					0.00000	100.55658				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.49962				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 27/09/2022 Spot Bond					0.00000	100.35433				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	100.43326				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88(On 20/06/2027 Spot Bond					0.00000	100.41485				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.36076				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.12866				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.13315				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	100.14171				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.13664				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.26943				0.00	0	150,000,00
Total BAW22 SPOT										0.00	0	150,000,00
Total For BAW22										0.00	0	150,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.03409				0.00	0	
Total BAW29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.31838				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.02000	99.47839	8.02000	99.45702				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.14243				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.75916				0.00	0	4,000,000,00
Total BAW36 SPOT										0.00	0	4,000,000,00
Total For BAW36										0.00	0	4,000,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.12132				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.12523				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.92000	12.92000	12.92000	101.49158				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.50951				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.15454				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.59517				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.06342				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.07907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.72891				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.48139				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.50695				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.52913				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.65996				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.44985				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.33466				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.65007				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.46975				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.48202				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.46928				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.45158				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.46434				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.48232				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.50807				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.50718				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.57066				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.83590				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.58375				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.57152				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.67728				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.86179				0.00	0	
Total BAYB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.57106				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.56624				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.57066				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.86500	9.86500	9.86500	94.49714				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.46335				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.06550				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.77888				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.10717				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.69854				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.39949				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.79496				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	96.14815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.06042				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.04000	104.73768	9.04000	104.71203				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.05183				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.89473				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.79075				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.68014				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.61915				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.44043				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.79000	103.93123	7.79000	103.90965				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.93625				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.82025				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.26355				0.00	0	100,000,00
Total BID15 SPOT										0.00	0	100,000,00
Total For BID15										0.00	0	100,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.40019				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.41305				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.57528				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.14875				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.64500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.47200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	55.93500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	40.64100				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	100.90007				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.54907				0.00	0	
Total BNPP21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.54897				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.28357				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.02844				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.74255				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.17244				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.48323				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.31369				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.30214				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.20570				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.24779				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.91203				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.18245				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	100,000,00
Total For BPPF32										0.00	0	100,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.11100				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	100.37408				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.42003				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.06603				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.16505				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.36000	103.69535	9.36000	103.66943				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.66000	104.49844	9.66000	104.47151				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.21000	105.98319	10.21000	105.95451				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.75000	11.75000	11.75000	96.52724				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.85780				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	101.19677				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.27114				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.85494				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.84671				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.46546				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.76700	4.77000	104.13400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.50661				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.80500	106.12599	8.80500	106.10115				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	110.77729	8.70700	108.09900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.68723				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.86399				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.91376				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.82626	10.98000	102.79641				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	106.13500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.99735	6.50000	105.55500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.22900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.53835				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.14209				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.13337				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.36000	152.15943	5.36000	152.10838				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.80000	150.57049	5.80000	150.51818				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.23122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			8.05000	99.82387	8.05000	99.80190				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.04115				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.45000	106.84856	8.45000	106.82453				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.41157				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.16317				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.17057				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.75500				0.00	0	
Total CLN503 SPOT										0.00	0	
Total For CLN503										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.01815				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.68631				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.25291				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.38350				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.38350				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.37215	9.96000	103.34439				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.14761	10.01000	102.12036				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.11045				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.96959				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.27246	9.20000	103.24676				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.23272				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.05573				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.94691				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.17966				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.57768				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.01870				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			11.09000	98.21188	11.09000	98.18308				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.43269				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.89153				0.00	0	1,840,000,00
Total CLN537 SPOT										0.00	0	1,840,000,00
Total For CLN537										0.00	0	1,840,000,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.02100				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	140.85900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.41277				0.00	0	486,500,00
Total CLN545 SPOT										0.00	0	486,500,00
Total For CLN545										0.00	0	486,500,00
CLN54 On 21/08/2026 Spot Bond			10.56000	102.34923	10.56000	102.32013				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.61000	101.82446	10.61000	101.79586				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.70000	100.40051	10.70000	100.37207				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	302.72023				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.16991				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.16452				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.07012				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.02299				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.70300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.23099				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.74050	10.19000	101.76540				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.56000	100.78029	10.56000	100.75211				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.53871				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.12874				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	101.61131				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.81259				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.16512				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.79000	99.63370	10.79000	99.60526				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.22017				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.17076				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.63273				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.62458				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01781				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.30084				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.21093				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.69166				0.00	0	
Total CLN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.01822				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.90864				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.11900				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.46362				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.53532				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.70175				0.00	0	878,000,00
Total CLN590 SPOT										0.00	0	878,000,00
Total For CLN590										0.00	0	878,000,00
CLN590 On 05/12/2026 Spot Bond					0.00000	102.42084				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.78000	154.21307	3.78000	124.46072				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.24382				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.53291				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.05490				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.37227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.28666				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.67566				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.53532				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.53532				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.95381				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.19733				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.10900				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.81648				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.01861				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.05741				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	102.03646	9.32000	102.01107				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	99.89958				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.88398				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.77595				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.02645				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.16160				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.59800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.30131				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.76970				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.93912				0.00	0	
Total CLN619 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.34314				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	101.39317				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	101.49423				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.01000	100.36700	8.01000	104.83938				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.19497				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	101.53422				0.00	0	670,000,00
Total CLN627 SPOT										0.00	0	670,000,00
Total For CLN627										0.00	0	670,000,00
CLN62 On 31/07/2034 Spot Bond			13.46500	59.74508	13.46500	79.53079				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.07305				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			11.26000	99.46491	11.26000	99.43482				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.18999				0.00	0	1,920,000,00
Total CLN631 SPOT										0.00	0	1,920,000,00
Total For CLN631										0.00	0	1,920,000,00
CLN63 On 21/11/2022 Spot Bond					0.00000	101.03021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.19159				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.22621				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.86512				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.01863				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.18501				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.42226				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.28462				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.01675				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.02329				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.52662				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.64768				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.52741				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.31600				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.89911				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.18501				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.96887				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.18501				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.07800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.63632				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.51327				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.05608				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.82700				0.00	0	
Total CLN661 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	105.60100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	134.08400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.16356				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.25267				0.00	0	2,390,000,00
Total CLN666 SPOT										0.00	0	2,390,000,00
Total For CLN666										0.00	0	2,390,000,00
CLN666 On 19/08/2025 Spot Bond					0.00000	101.40408				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.10093				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.96971				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.02865				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.30121				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.60500	154.93418	4.60500	125.87119				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.93418	4.60500	125.87201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.32610				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.39247				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.51851				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.06559				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.38327				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.72464				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.49897				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.51111				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.39434				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.59417				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.59395				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	103.04399				0.00	0	3,380,000,00
Total CLN690 SPOT										0.00	0	3,380,000,00
Total For CLN690										0.00	0	3,380,000,00
CLN69 On 26/09/2023 Spot Bond					0.00000	100.49774				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.53007				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.43333				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.89837				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.37956				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	106.31990				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.82818				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.06174				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.03665				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.54142				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.46329				0.00	0	
Total CLN705 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.42564				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.64643				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.51912				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.83100				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.07436				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.56609				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.02537				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.52215				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.52215				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.52215				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.86832				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.59268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.86405				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	83.18689				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.79209				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	83.89814				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.48506				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.48506				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.49263				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.49263				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.49263				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.49263				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	86.40121				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.44136				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.08119				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.60245				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	97.05374				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.02872				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.61290				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	101.65700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.73664				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.16840				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.43442				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.29951				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.90100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.76582				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.08793				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.53000				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.53486				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.64154				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.32196				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.44832				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.68982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.84587				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.82290				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.90871				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	101.22022				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.92677				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	95.43606				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	103.44832				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.52720				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.66593				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.53308				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.66958				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.79245				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.02431				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.59075				0.00	0	5,740,000,00
Total CLN774 SPOT										0.00	0	5,740,000,00
Total For CLN774										0.00	0	5,740,000,00
CLN775 On 15/09/2028 Spot Bond			6.72500	6.72500	6.72500	121.02080				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.97833				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.16440				0.00	0	
Total CLN778 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.33501				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.34553				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.39326				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.54534				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.39811				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.42125				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.40545				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.46926				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.40545				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.22585				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.08953				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.54549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.73300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.54549				0.00	0	52,000,00
Total CLN792 SPOT										0.00	0	52,000,00
Total For CLN792										0.00	0	52,000,00
CLN792 On 05/09/2022 Spot Bond					0.00000	96.13643				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.54549				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.54549				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.40551				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.54549				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.54564				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.55572				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.55572				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.05141				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN802 On 31/01/2025 Spot Bond					0.00000	89.18557				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.35184				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.86894				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.56637				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.05820				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.41915				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.48821				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.86500	94.52201	9.86500	94.49714				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.49187				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.95919				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.45494				0.00	0	
Total CLN812 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN812									0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.35803			0.00	0	
Total CLN813 SPOT									0.00	0	
Total For CLN813									0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.35803			0.00	0	
Total CLN814 SPOT									0.00	0	
Total For CLN814									0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.54549			0.00	0	190,000,00
Total CLN815 SPOT									0.00	0	190,000,00
Total For CLN815									0.00	0	190,000,00
CLN815 On 31/07/2025 Spot Bond					0.00000	101.54573			0.00	0	
Total CLN816 SPOT									0.00	0	
Total For CLN816									0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.56637			0.00	0	52,000,00
Total CLN817 SPOT									0.00	0	52,000,00
Total For CLN817									0.00	0	52,000,00
CLN817 On 31/01/2030 Spot Bond					0.00000	101.33503			0.00	0	
Total CLN818 SPOT									0.00	0	
Total For CLN818									0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.68490			0.00	0	
Total CLN819 SPOT									0.00	0	
Total For CLN819									0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.51130			0.00	0	
Total CLN820 SPOT									0.00	0	
Total For CLN820									0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.40551			0.00	0	
Total CLN821 SPOT									0.00	0	
Total For CLN821									0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700			0.00	0	
Total CLN822 SPOT									0.00	0	
Total For CLN822									0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100			0.00	0	
Total CLN823 SPOT									0.00	0	
Total For CLN823									0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.29835			0.00	0	51,000,00

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 CLN824 SPOT										0.00	0	51,000,00
Total For CLN824										0.00	0	51,000,00
CLN824 On 31/07/2025 Spot Bond					0.00000	101.29835				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.29802				0.00	0	51,000,00
Total CLN826 SPOT										0.00	0	51,000,00
Total For CLN826										0.00	0	51,000,00
CLN826 On 31/07/2025 Spot Bond					0.00000	101.19233				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.12938				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.06272				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.61152				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.76430				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.86972				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	101.83967				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.77157				0.00	0	52,000,00
Total CLN834 SPOT										0.00	0	52,000,00
Total For CLN834										0.00	0	52,000,00
CLN834 On 31/08/2026 Spot Bond					0.00000	100.77171				0.00	0	52,000,00
Total CLN835 SPOT										0.00	0	52,000,00
Total For CLN835										0.00	0	52,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
CLN836 On 31/08/2027 Spot Bond					0.00000	100.77173				0.00	0	52,000,00
Total CLN836 SPOT										0.00	0	52,000,00
Total For CLN836										0.00	0	52,000,00
CLN837 On 31/08/2029 Spot Bond					0.00000	100.77163				0.00	0	52,000,00
Total CLN837 SPOT										0.00	0	52,000,00
Total For CLN837										0.00	0	52,000,00
CLN838 On 31/03/2027 Spot Bond					0.00000	100.72683				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.53662				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.37714				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.97383				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.97425				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	100.46449				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.38627				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.44667				0.00	0	58,000,00
Total CLN847 SPOT										0.00	0	58,000,00

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 CLN847										0.00	0	58,000,00
CLN847 On 31/03/2027 Spot Bond					0.00000	100.44667				0.00	0	58,000,00
Total CLN848 SPOT										0.00	0	58,000,00
Total For CLN848										0.00	0	58,000,00
CLN848 On 31/03/2029 Spot Bond					0.00000	100.44632				0.00	0	58,000,00
Total CLN849 SPOT										0.00	0	58,000,00
Total For CLN849										0.00	0	58,000,00
CLN849 On 31/07/2025 Spot Bond					0.00000	100.50681				0.00	0	52,000,00
Total CLN850 SPOT										0.00	0	52,000,00
Total For CLN850										0.00	0	52,000,00
CLN850 On 27/09/2028 Spot Bond					0.00000	100.47167				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.27873				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.27782				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.17006				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.17398				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.16926				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.30747				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	85.89155				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN859 SPOT										0.00	0	50,000,000.00
Total For CLN859										0.00	0	50,000,000.00
COJ05 On 05/06/2023 Spot Bond			9.42000	103.76768	9.42000	103.74158				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.83000	99.70457	11.83000	99.67327				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.51000	100.56572	10.51000	100.53758				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.88500	102.81475	8.88500	102.79033				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.62000	89.70008	13.62000	89.66780				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.21000	89.83790	12.21000	89.80881				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.25000	11.25000	11.25000	99.73591				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.83013				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.63067				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.00474				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.10346				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			10.96000	10.96000	10.96000	100.63884				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.97859				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.34221				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.50828				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.51357				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.32417				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.33367				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.30000	104.91665	8.30000	104.89308				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.87979	100.00000	68.72566				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	68.87979	100.00000	68.72566				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.95000	105.12267	8.95000	105.09724				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	104.05323	9.69000	104.02603				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.05323	9.69000	104.02603				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.16000	98.27899	11.16000	98.24950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.38500	94.13798	12.38500	94.10673				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	104.22406	10.10000	104.19569				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.22406	10.10000	104.19569				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.89328				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	99.93569				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.86482				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.30980				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.85428				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.98747				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.65532				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.57952				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.18621				0.00	0	
Total DVFB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.17733				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.42121				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.23823				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.70403				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.02535				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.68775				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.71065				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.36000	105.84627	8.36000	105.82270				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.28000	115.38395	5.28000	115.34575				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01000	103.79034	5.01000	103.75650				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	144.05958	2.25000	144.02338				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.91000	147.56293	4.91000	147.51551				0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	5,000,000.00
Total For EL28										0.00	0	5,000,000.00
EL29 On 19/11/2029 Spot Bond			3.78200	142.77770	3.78200	142.73612				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.01000	126.47568	5.01000	126.43443				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10000	116.57269	5.10000	116.53457				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.98000	106.07838	4.98000	106.04386				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	144.05958	2.25000	144.02338				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	160.24404				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.65084				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	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.32607				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.44491				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	118.61707				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.24986				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.21950				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.92954				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.28742				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	90.87832				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	95.96167				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.65302				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.68590				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.27000	100.13963	11.27000	100.10980				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.28500	13.28500	13.28500	91.84719				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.33500	13.33500	13.33500	95.76930				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.36000	11.36000	11.36000	99.09258				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.36000	11.36000	11.36000	98.35212				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.26500	13.26500	13.26500	68.13973				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.55000	12.55000	12.55000	95.26325				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			13.26500	13.26500	13.26500	88.82603				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.30303				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.73032				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.64539				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.72136				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.15284				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.88569				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.94576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.77009				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.62865				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.09626				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.58603				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.34887				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.30661				0.00	0	14,400,000.00
Total EQT004 SPOT										0.00	0	14,400,000.00
Total For EQT004										0.00	0	14,400,000.00
EQT005 On 10/09/2023 Spot Bond					0.00000	102.00250				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.30381				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.47139				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.19934				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.09369				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	101.44767				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.07328				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.12496				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.09902				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.15070				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.15921				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.03372				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.09930				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.03895				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.09062				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23(On 25/01/2023 Spot Bond			7.66000	101.02190	7.66000	101.00093				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R(On 25/01/2023 Spot Bond			10.00000	99.86531	10.00000	99.83840				0.00	0	
Total ES23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.36000	94.75526	10.36000	94.72911				0.00	0	2,520,000,00
Total ES26 SPOT										0.00	0	2,520,000,00
Total For ES26										0.00	0	2,520,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31963	7.85000	102.29810				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.65000	72.21521	12.77500	71.62151				0.00	0	890,000,00
Total ES33 SPOT										0.00	0	890,000,00
Total For ES33										0.00	0	890,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57352	7.50000	102.55300				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.97000	70.37499	13.11500	69.60842				0.00	0	1,000,000,00
Total ES42 SPOT										0.00	0	1,000,000,00
Total For ES42										0.00	0	1,000,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.97525	8.50000	101.95205				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				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	101.94900				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.15777				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.07248				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.10350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.08963				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.82090				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.13564				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.29976				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.38168				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.03381				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.09599				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.11154				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.03697				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.23505				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.30341				0.00	0	340,000,00
Total FRB24 SPOT										0.00	0	340,000,00
Total For FRB24										0.00	0	340,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.90889				0.00	0	1,732,100,00
Total FRB25 SPOT										0.00	0	1,732,100,00
Total For FRB25										0.00	0	1,732,100,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.80957				0.00	0	1,000,000,00
Total FRB26 SPOT										0.00	0	1,000,000,00
Total For FRB26										0.00	0	1,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.94000	102.07256	9.94000	102.04551				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.31026				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.18751				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.86000	96.78799	9.86000	96.76254				0.00	0	3,400,00
Total FRB30 SPOT										0.00	0	3,400,00
Total For FRB30										0.00	0	3,400,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.03217				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.88200	325.32817	1.88200	325.24990				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.68500	2.68500	2.68500	162.23231				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	213.74881	3.70000	213.68692				0.00	0	31,000,00
Total FRBI28 SPOT										0.00	0	31,000,00
Total For FRBI28										0.00	0	31,000,00
FRBI29 On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	113.19315				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	227.87853				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	98.31478	5.24000	98.28226				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.11000	99.97327	5.11000	99.94063				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.81966	8.81966	8.81966	82.34238				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.87924	8.87924	8.87924	81.41044				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	157.30709				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.38839				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.43189				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.63951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.49433				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.02647				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.58938				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.80248				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.54135				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.54132				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.63261				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.52424				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.10726				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.12471				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.97777				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.71646				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.99512				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.07163				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.14011				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.90790				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.10054				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.51477				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.57983				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.62849				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	93.90639				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.66732				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.44906				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.57356				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.62821				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.74676				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.58510				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.27043				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.91671				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.31735				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.93786				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.19642				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.06713				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.33145				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.12442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.04470				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.38387				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.72852				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.51473				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.07140				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.66872				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.95059				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.94363				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.59121				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.41266				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.97855				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	101.92463				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.81893				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	101.67422				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.60420				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.62066				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.36079				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.62578				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.48013				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.34421				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.27937				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.65102				0.00	0	
Total FRC364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.00310				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.81371				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.03971				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.34368				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.34742				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.65953				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.65255				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.38181				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.83769				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.74528				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.74143				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.53187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.58148				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.59299				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.00211				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.00211				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.00072				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.00072				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.76559				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.63079				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.71535				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.36445				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.63875				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 11/11/2024 Spot Bond					0.00000	101.34694				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.47187				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.63076				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.96365				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.42658				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.96104				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.95748				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.99961				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	100.00000				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.80012				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.63300				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	102.10334				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	99.65213				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.30648				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.13113				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.64491				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.54040				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.93329				0.00	0	52,000,00
Total FRC410 SPOT										0.00	0	52,000,00
Total For FRC410										0.00	0	52,000,00
FRC410 On 30/04/2025 Spot Bond					0.00000	100.83131				0.00	0	52,000,00
Total FRC411 SPOT										0.00	0	52,000,00
Total For FRC411										0.00	0	52,000,00
FRC411 On 31/05/2027 Spot Bond					0.00000	100.83737				0.00	0	52,000,00
Total FRC412 SPOT										0.00	0	52,000,00
Total For FRC412										0.00	0	52,000,00
FRC412 On 30/04/2029 Spot Bond					0.00000	100.86661				0.00	0	52,000,00
Total FRC413 SPOT										0.00	0	52,000,00
Total For FRC413										0.00	0	52,000,00
FRC413 On 31/05/2027 Spot Bond					0.00000	100.75847				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.60363				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.52992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.50775				0.00	0	58,000,00
Total FRC417 SPOT										0.00	0	58,000,00
Total For FRC417										0.00	0	58,000,00
FRC417 On 31/05/2027 Spot Bond					0.00000	100.51330				0.00	0	58,000,00
Total FRC418 SPOT										0.00	0	58,000,00
Total For FRC418										0.00	0	58,000,00
FRC418 On 30/04/2029 Spot Bond					0.00000	100.52448				0.00	0	58,000,00
Total FRC419 SPOT										0.00	0	58,000,00
Total For FRC419										0.00	0	58,000,00
FRC419 On 30/04/2026 Spot Bond					0.00000	100.42465				0.00	0	25,000,00
Total FRC420 SPOT										0.00	0	25,000,00
Total For FRC420										0.00	0	25,000,00
FRC420 On 27/09/2028 Spot Bond					0.00000	100.38160				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.31677				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.31677				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.13051				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.12111				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.68000	107.95012	4.68000	107.91612				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86000	119.04602	4.86000	119.00766				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.39251				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.59780				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.52332				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.56817				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.77173				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.90640				0.00	0	2,630,000,00
Total FRJ27 SPOT										0.00	0	2,630,000,00
Total For FRJ27										0.00	0	2,630,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	99.98363				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.01007				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.75860				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	99.98319				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.46340				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.39800	4.39800	4.39800	107.58807				0.00	0	
Total FRS100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	119.44355				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.57884				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.97000	117.46387	4.97000	117.42569				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.97000	227.84885	4.97000	227.77513				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.11000	115.48659	5.11000	115.44861				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	227.15586				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.51000	159.06962	3.51000	159.02421				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.54168	3.70500	110.50953				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.91000	118.32371	4.91000	118.28543				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.12000	224.77249	5.12000	224.69886				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.17000	223.75805	5.17000	223.68448				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.04000	160.88611	3.04000	160.84222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.20000	223.15203	5.20000	223.07847				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.11000	115.48659	5.11000	115.44861				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.31000	207.11632	4.31000	207.05296				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.86000	105.55252	5.86000	105.51567				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.20000	208.29467	4.20000	208.23157				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.26000	207.65097	4.26000	207.58774				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.71000	213.14390	5.71000	213.07075				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.81000	106.18173	5.81000	106.14480				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	115.44861				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09000	113.93045	5.09000	115.72859				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.07000	209.69721	4.07000	209.63443				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.48000	217.58936	5.48000	217.51602				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.20000	208.29467	4.20000	208.23157				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.20000	208.29467	4.20000	208.23157				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.60100	214.84807	3.60100	214.78642				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.81000	157.92330	3.81000	157.87692				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.55000	204.57184	4.55000	204.50794				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.59000	204.15125	4.59000	204.08729				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.78000	158.03748	3.78000	157.99119				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.06500	209.75138	4.06500	209.68858				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	203.98228				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.82000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.01701				0.00	0	
Total FRS171 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.01852				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	100.53141				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.43282				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	159.68200				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.45280				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	176.71701				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	161.29980				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.14611				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.29976				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.17388				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.99709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.02623				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.01383				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.47152				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.51473				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	102.29532				0.00	0	24,500,000.00
Total FRS227 SPOT										0.00	0	24,500,000.00
Total For FRS227										0.00	0	24,500,000.00
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.15230				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	119.05370				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	102.82589				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.76764				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.09357				0.00	0	
Total FRS241 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	71.06802				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.11957				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	98.07253				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	99.99956				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	93.92844				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.79131				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	106.80659				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.58573				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.10139				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.39925				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.25112				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.40188				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 21/07/2022 Spot Bond					0.00000	98.67176				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.39977				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.95714				0.00	0	
Total FRS274 SPOT										0.00	0	
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	100.48873				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.68692				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	102.83757				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.42081				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.14000	11.14000	11.14000	94.73790				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.14000	11.14000	11.14000	94.73790				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.44760				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.29288				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			12.45900	12.45900	12.45900	89.75260				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	90.75408				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	86.93027				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	91.55150				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.26836				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	98.62851				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.10553				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.25069				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.63655				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	24,500,000.00

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 FRS308 SPOT										0.00	0	24,500,000.00
Total For FRS308										0.00	0	24,500,000.00
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.59200	1.59200	1.59200	326.51155				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.32200	327.76623	1.32200	327.69233				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.33200	1.33200	1.33200	327.64849				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.27313				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81000	110.34106	4.81000	110.30567				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.49000	70.88046	4.49000	114.68038				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	161.27139				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	160.18171				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.39200	2.39200	2.39200	323.04748				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.59000	7.59000	7.59000	103.05114				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			9.10000	104.62935	9.10000	104.60392				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.11000	101.49762	9.11000	101.47264				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.97000	101.24627	9.97000	101.21937				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.98000	104.47799	9.98000	104.45035				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.87000	100.95065	9.87000	100.92379				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.89000	98.81370	10.89000	98.78476				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.39500	93.68093	11.39500	93.65225				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.39500	98.09862	11.39500	98.06892				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.41000	68.85504	12.41000	68.83239				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24703				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.02026				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.97935				0.00	0	
Total FS7A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.00714				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.01531				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	99.98508				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.98429				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.98387				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.41923				0.00	0	214,100,00
Total GBL05 SPOT										0.00	0	214,100,00
Total For GBL05										0.00	0	214,100,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.93706				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	101.01520				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15287				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.95030				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.98205				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.30836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.89500	117.15598	3.89500	117.12145				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.04458				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.92900	105.16317	7.92900	105.14083				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.21446				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.37000	105.05942	8.37000	105.03588				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.02499				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.93010				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.91482				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.66601				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.38064				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.37461				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	100.69535				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.46700				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.85043				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.11326				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.20385				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.96509				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.42996				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.33273				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.24688				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.04945				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.79085				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.48389				0.00	0	
Total GRT42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.36856				0.00	0	1,770,000,00
Total GRT45 SPOT										0.00	0	1,770,000,00
Total For GRT45										0.00	0	1,770,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.60076				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.25846				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.63978				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.66837				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.96748				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.38573				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.68541				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.02549				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.50384				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.32354				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.83377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.27214				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.23967				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.75840				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.67713				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.33367				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.32858				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.35161				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20200	323.94631	2.20200	323.86556				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.38200	2.38200	2.38200	332.22468				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.55000	97.90950	11.55000	97.87913				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.83000	79.63606	4.83000	109.23115				0.00	0	5,000,000.00
Total HWAY33 SPOT										0.00	0	5,000,000.00
Total For HWAY33										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			12.59500	83.88751	12.59500	83.85922				0.00	0	4,040,000,00
Total HWAY34 SPOT										0.00	0	4,040,000,00
Total For HWAY34										0.00	0	4,040,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.54254	100.00000	13.51224				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.62500	83.02603	12.62500	82.99796				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.53962	100.00000	13.50932				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	0.00000				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	99.86143				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.85728				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.47500	163.10352	2.36000	163.51784			193,976,870,175,000.00	78,374,493,000	624,710,300,00	
Total I2025 SPOT									193,976,870,175,000.00	78,374,493,000	624,710,300,00	
Total For I2025									193,976,870,175,000.00	78,374,493,000	624,710,300,00	
I2029 On 31/03/2029 Spot Bond			3.57000	118.37603	3.42500	119.40333			157,766,097,594,000.00	44,192,184,200	237,371,255,00	
Total I2029 SPOT									157,766,097,594,000.00	44,192,184,200	237,371,255,00	
Total For I2029									157,766,097,594,000.00	44,192,184,200	237,371,255,00	
I2033 On 28/02/2033 Spot Bond			4.21000	112.73429	4.18000	113.01364			716,697,979,658,000.00	170,237,049,800	468,457,338,50	
Total I2033 SPOT									716,697,979,658,000.00	170,237,049,800	468,457,338,50	
Total For I2033									716,697,979,658,000.00	170,237,049,800	468,457,338,50	
I2038 On 31/01/2038 Spot Bond			4.23000	128.61441	4.21000	128.89360			369,147,602,664,000.00	87,268,936,800	417,112,540,00	
Total I2038 SPOT									369,147,602,664,000.00	87,268,936,800	417,112,540,00	
Total For I2038									369,147,602,664,000.00	87,268,936,800	417,112,540,00	
I2046 On 31/03/2046 Spot Bond			4.31000	114.08182	4.24000	115.36192			87,936,385,216,000.00	20,402,873,600	446,000,980,00	
Total I2046 SPOT									87,936,385,216,000.00	20,402,873,600	446,000,980,00	

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 I2046									17,936,385,216,000.00	20,402,873,600	446,000,980,00
I2050 On 31/12/2050 Spot Bond			4.30000	115.54999	4.21000	117.44113			201,763,181,860,000.00	46,921,670,200	476,122,044,80
Total I2050 SPOT									11,763,181,860,000.00	46,921,670,200	476,122,044,80
Total For I2050									11,763,181,860,000.00	46,921,670,200	476,122,044,80
IBG01 On 07/02/2025 Spot Bond					0.00000	101.06936			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.10806			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.05200	324.59303	2.05200	324.51345			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.37426			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.14912			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.95256			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12751			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.62491			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.11761			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.02631			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.32927			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.74265				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.66909				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.98671				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.52266				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.28657				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.85608				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.88598				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	100.89413				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.96964				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.25563				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	100.29968				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.60088				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.10211				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.10505				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.19478				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.04180				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13737				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.90464				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.13463				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.62801				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.64654				0.00	0	
Total IBL191 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.19045				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.98043				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.37177				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.19207				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.17835				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.76454				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.78690				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.03794				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.77645				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.74424				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.63667				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.71201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.15865				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.29096				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.97409				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.87962				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.87962				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.87962				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.87962				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.63215				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.52753				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.47834				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.31952				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL219 On 31/03/2025 Spot Bond					0.00000	100.34915				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.36966				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.12936				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	101.44727				0.00	0	10,000,0€
Total IBL222 SPOT										0.00	0	10,000,0€
Total For IBL222										0.00	0	10,000,0€
IBL223 On 10/05/2027 Spot Bond					0.00000	101.23385				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	101.41863				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.92339				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.85942				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.44292				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.74436				0.00	0	49,000,0€
Total IBL228 SPOT										0.00	0	49,000,0€
Total For IBL228										0.00	0	49,000,0€
IBL229 On 13/06/2025 Spot Bond					0.00000	100.65922				0.00	0	49,000,0€
Total IBL229 SPOT										0.00	0	49,000,0€
Total For IBL229										0.00	0	49,000,0€
IBL230 On 14/06/2027 Spot Bond					0.00000	100.67852				0.00	0	49,000,0€
Total IBL230 SPOT										0.00	0	49,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL230										0.00	0	49,000,00
IBL231 On 21/06/2025 Spot Bond					0.00000	100.50323				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	100.59984				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.36037				0.00	0	56,000,00
Total IBL233 SPOT										0.00	0	56,000,00
Total For IBL233										0.00	0	56,000,00
IBL234 On 29/06/2027 Spot Bond					0.00000	100.37397				0.00	0	56,000,00
Total IBL234 SPOT										0.00	0	56,000,00
Total For IBL234										0.00	0	56,000,00
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	99.44511				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.08208				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total IBL239 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total For IBL239									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
IBL240 On 18/07/2024 Spot Bond			100.00000	28.15976	100.00000	28.05388			0.00	0		
Total IBL240 SPOT									0.00	0		
Total For IBL240									0.00	0		
IBL60 On 17/02/2024 Spot Bond			8.47000	106.90511	8.47000	106.88062			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL78 On 25/11/2022 Spot Bond			6.84000	102.55747	6.84000	102.53870			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.14157				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.40000	99.72392	10.40000	99.69645			6,240,000,000,000.00	600,000,000	200,000,000	
Total IDCG06 SPOT									6,240,000,000,000.00	600,000,000	200,000,000	
Total For IDCG06									6,240,000,000,000.00	600,000,000	200,000,000	
IDCG08 On 13/05/2030 Spot Bond			11.88500	98.99505	11.88500	98.84726			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			10.98000	100.68867	10.98000	100.65927			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.49002			0.00	0	240,000,000	
Total IDCG13 SPOT									0.00	0	240,000,000	
Total For IDCG13									0.00	0	240,000,000	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.46327			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.06498			0.00	0		
Total IDCG16 SPOT									0.00	0		
Total For IDCG16									0.00	0		
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.17209			0.00	0		
Total IDCG17 SPOT									0.00	0		
Total For IDCG17									0.00	0		
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.31191			0.00	0		
Total IDCG19 SPOT									0.00	0		
Total For IDCG19									0.00	0		
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.57470			0.00	0		
Total IDCG21 SPOT									0.00	0		
Total For IDCG21									0.00	0		
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.97029			0.00	0	150,000,000	
Total IDCG22 SPOT									0.00	0	150,000,000	
Total For IDCG22									0.00	0	150,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.26704				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.59722				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.71000	98.86752	9.71000	98.84191				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.05106				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.62052				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.10299				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.77402				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.00210				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.92499				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.03399				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.50441				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.42209				0.00	0	90,000,00
Total INLV12 SPOT										0.00	0	90,000,00

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 INLV12									0.00	0	90,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	100.48260			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.23818			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.06797			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.16843			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.18749			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72976			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.17738			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.33514			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.64146			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.94932			0.00	0	
Total IPFC38 SPOT									0.00	0	
Total For IPFC38									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.25019			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.86000	201.33822	4.86000	201.27367			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.85396				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.76000	202.37487	4.76000	202.31053				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.25394				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	100.33988				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.04006				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.14445				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.75891				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.93549				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			452,000,000,000.00	14,520,000,000	7,260,000,000	
Total IVC153 SPOT									2,000,000,000,000.00	14,520,000,000	7,260,000,000	
Total For IVC153									2,000,000,000,000.00	14,520,000,000	7,260,000,000	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00	400,000,000	200,000,000	
Total IVC155 SPOT									10,000,000,000,000.00	400,000,000	200,000,000	
Total For IVC155									10,000,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.99211				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.77871				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.16183				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.06628				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.56032	7.40000	100.54055				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.18302				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.23921				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.38973	7.23000	103.36929				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.34179				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.84337	7.45000	102.82256				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.82891				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.82065	7.39000	102.80002				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.02115				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.96153				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.21085				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	100.80927				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.74179				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.48338				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.84379				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.70000	7.70000	7.70000	102.25993				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.40000	8.40000	8.40000	101.04661				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.88000				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.84218				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	101.92697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.03295	8.45000	102.00988				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.73511	7.20000	100.76075				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.20441				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				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	99.82114				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	99.79139				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	99.68742				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	99.26044				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.65000	5.65000	5.65000	98.74659				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	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.63259				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	101.21952				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.03536				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.18720				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.83897				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.61689				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.61871				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.15380				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.76125				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.12621				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.13069				0.00	0	
Total KAP025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.17070				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.46000	115.02725	10.46000	114.99538				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.26000	103.32296	8.26000	103.29997				0.00	0	17,400,00
Total LGL06 SPOT										0.00	0	17,400,00
Total For LGL06										0.00	0	17,400,00
LGL07 On 04/10/2022 Spot Bond					0.00000	100.59529				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.50725				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.37515				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.28711				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.85473				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.93084				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.06431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.08882				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.39805				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.02981				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.07762				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.60270				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.76534				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.39941				0.00	0	200,000,00
Total MBP038 SPOT										0.00	0	200,000,00
Total For MBP038										0.00	0	200,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.95595				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.87171				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.78962				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.31942				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.81490				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.97950				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.86040				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.34945				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			9.71000	9.71000	9.71000	109.01650				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			7.77900	104.91572	7.77900	104.89348				0.00	0	1,050,000,0€
Total MMIG05 SPOT										0.00	0	1,050,000,0€
Total For MMIG05										0.00	0	1,050,000,0€
MMIG0' On 19/10/2028 Spot Bond					0.00000	101.38685				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	101.47926				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.65648				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.36000	97.29574	10.36000	97.26890				0.00	0	11,700,0€
Total MML02 SPOT										0.00	0	11,700,0€
Total For MML02										0.00	0	11,700,0€
MML03 On 15/03/2028 Spot Bond					0.00000	102.08959				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.61000	89.12891	10.61000	91.30426				0.00	0	
Total MML04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.96610			0.00	0	
Total MML05 SPOT									0.00	0	
Total For MML05									0.00	0	
MML06 On 25/05/2029 Spot Bond			11.23000	95.77160	11.23000	95.74318			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.39071			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.09715			0.00	0	2,960,000,00
Total MTN10 SPOT									0.00	0	2,960,000,00
Total For MTN10									0.00	0	2,960,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.48581			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.23366			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.00544			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.81406			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.92164			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.37142			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.78854			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.78254			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.90256				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.30500	93.90987	10.30500	93.88380				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.79118				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.21372				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.81553				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.11999				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.02969				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.13494				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.50676				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.04967				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.11173				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	101.11163				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.09611				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.00758				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.48177				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.59715				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.69502				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.78488				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.99000	101.42141	7.99000	101.39979				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.35000	106.34979	8.35000	106.32577				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.24000	102.58140	11.24000	102.55042				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.61715				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.27880				0.00	0	
Total NBG03G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.33944			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.36501			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.26543			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.57723			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.91500	106.01255	7.91500	105.99019			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.16000	104.73553	9.16000	104.70961			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.89500	102.55867	9.89500	102.53161			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.89500	102.82689	9.89500	102.79977			0.00	0	9,000,00
Total NBK20A SPOT									0.00	0	9,000,00
Total For NBK20A									0.00	0	9,000,00
NBK21 On 21/07/2027 Spot Bond			10.15000	101.81864	10.15000	101.79079			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.25000	102.54992	7.25000	102.53004			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.83800	107.00591	8.83800	106.98076			0.00	0	100,00
Total NBK23A SPOT									0.00	0	100,00
Total For NBK23A									0.00	0	100,00
NBK24 On 19/11/2027 Spot Bond			9.88000	106.10550	9.88000	106.07769			0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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			7.67000	7.67000	7.67000	106.12794				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.19116				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	58.90976	100.00000	58.78009				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.07401				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.77500	106.40504	9.77500	106.37746				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.30300	107.29390	7.30300	107.27265				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.28000	108.94985	9.28000	108.92255				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.94000	106.39285	7.94000	106.36996				0.00	0	1,800.00
Total NBK30A SPOT										0.00	0	1,800.00
Total For NBK30A										0.00	0	1,800.00
NBK31 On 09/11/2023 Spot Bond			7.75000	103.84219	7.75000	103.82074				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.65898				0.00	0	100,000.00
Total NBK31B SPOT										0.00	0	100,000.00
Total For NBK31B										0.00	0	100,000.00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.00681				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.52486				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.03500	12.03500	12.03500	77.20329				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.95785				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.21750				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.37740				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.87349				0.00	0	100,000,00
Total NBK46B SPOT										0.00	0	100,000,00
Total For NBK46B										0.00	0	100,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	103.11655				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.37254				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.87014				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.48509				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.61827				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.49477				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.17913				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.45867				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.31137				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.63524				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.06448				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.98794				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.31556				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.09416				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.54876				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53448				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			11.20500	102.69252	11.20500	102.66209				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53055				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.86000	102.89549	10.86000	102.86592				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53448				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.54059				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.54843				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.65855				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.65855				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.12637				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.71211				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.32504				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.95130				0.00	880,000,000	5,950,000,000
Total NGL06 SPOT										0.00	880,000,000	5,950,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL06										0.00	880,000,000	5,950,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	101.19424				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.48103				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.53010				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.40921				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.48966				0.00	4,000,000	7,100,00
Total NGLT1B SPOT										0.00	4,000,000	7,100,00
Total For NGLT1B										0.00	4,000,000	7,100,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.56595				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.70773				0.00	6,006,000,000	3,669,700,00
Total NGT104 SPOT										0.00	6,006,000,000	3,669,700,00
Total For NGT104										0.00	6,006,000,000	3,669,700,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.23597				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.09270				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.60001				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.88349				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.71086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	100.52238				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	99.82606				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G(On 16/06/2026 Spot Bond					0.00000	103.16460				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01(On 13/12/2024 Spot Bond					0.00000	100.79177				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01(On 11/05/2025 Spot Bond					0.00000	105.40211				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01(On 25/05/2023 Spot Bond					0.00000	103.29259				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01(On 25/05/2024 Spot Bond					0.00000	105.29163				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02(On 25/11/2023 Spot Bond					0.00000	104.10984				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02(On 26/11/2026 Spot Bond					0.00000	102.11320				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202(On 07/12/2033 Spot Bond			5.17000	5.17000	5.17000	223.68448				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210(On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	215.13206				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.11500	3.11500	3.11500	160.55041			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			4.29500	4.29500	4.29500	113.19315			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			4.96000	4.96000	4.96000	117.56846			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.22000	3.22000	3.22000	160.14296			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	262.02026	3.45000	261.94615			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.02000	3.02000	3.02000	160.92014			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.21500	3.21500	3.21500	219.13582			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.36000	217.55127	3.36000	217.49025			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.98000	91.58839	4.98000	117.28312			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	99.92519			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.52990			0.00	0	
Total NN016 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.17063				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.53525				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.56393				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.99256				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.91975				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.05065				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.47612				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.99946				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	118.65098				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.32421				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.06511				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.15494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	147.05242				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32816				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.84636				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.03140				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.65330				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	122.75122				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.88239				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.29426				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.72615				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.68259				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.32872				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	101.68557				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.23660				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.10350				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.96386				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.54947				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.63621				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.54947				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.11189				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.14042				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.95188				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.25600				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.54917				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	89.24971				0.00	0	100,000,00
Total NNF012 SPOT										0.00	0	100,000,00
Total For NNF012										0.00	0	100,000,00
NNF01: On 24/06/2025 Spot Bond					0.00000	120.24000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	112.25000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.58000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.66000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	118.50905				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	110.85351				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	87.65053				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	110.85351				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	100,000,00
Total NNF04 SPOT										0.00	0	100,000,00
Total For NNF04										0.00	0	100,000,00
NNF04: On 20/07/2026 Spot Bond					0.00000	87.63207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF040 On 04/08/2026 Spot Bond					0.00000	87.77266				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.50294				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.02786				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.77317				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	100.63376				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.49177				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	127.03106				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.59227				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.02470				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.04207				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.97226				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.82553				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.18931				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.10416				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.04938				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.89507				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.07383				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.91823				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.35000	103.68194	8.35000	103.65877				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.48200	206.39061	2.48200	206.33760				0.00	0	
Total NRA023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.97000	102.86118	11.97000	102.82851				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.18881	100.00000	14.15741				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	101.62149				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.50833				0.00	0	350,000,00
Total NTC26 SPOT										0.00	0	350,000,00
Total For NTC26										0.00	0	350,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60347				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.61021				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	100.48090				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	99.84442				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.91766				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.59976				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.44911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.16000	107.79642	9.16000	107.77019				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			7.93500	104.18167	7.93500	104.15929				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.53500	108.76299	9.53500	108.73547				0.00	0	820,000,00
Total OML10 SPOT										0.00	0	820,000,00
Total For OML10										0.00	0	820,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.26743				0.00	360,000,000	180,000,00
Total OML11 SPOT										0.00	360,000,000	180,000,00
Total For OML11										0.00	360,000,000	180,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.17417				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.79511				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.44386				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.06113				0.00	0	5,000,000,00
Total PEP01 SPOT										0.00	0	5,000,000,00
Total For PEP01										0.00	0	5,000,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.60357				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.86624				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.87332				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	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
PMM56 On 28/02/2023 Spot Bond					0.00000	100.95496				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.21118				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.93203				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.43000	104.61242	9.46000	104.47709			837,978,438,320,000.00	1,149,308,424,000	1,088,433,313,400	
Total R186 SPOT									17,978,438,320,000.00	149,308,424,000	108,433,313,400	
Total For R186									17,978,438,320,000.00	149,308,424,000	108,433,313,400	
R197 On 07/12/2023 Spot Bond			1.05000	328.95957	0.98200	329.18767			90,765,371,130,000.00	86,443,210,600	86,650,700,000	
Total R197 SPOT									10,765,371,130,000.00	86,443,210,600	86,650,700,000	
Total For R197									10,765,371,130,000.00	86,443,210,600	86,650,700,000	
R202 On 07/12/2033 Spot Bond			4.17000	245.12810	4.17000	245.05403			17,491,019,964,000.00	4,194,489,200	182,232,000,000	
Total R202 SPOT									17,491,019,964,000.00	4,194,489,200	182,232,000,000	
Total For R202									17,491,019,964,000.00	4,194,489,200	182,232,000,000	
R2023 On 28/02/2023 Spot Bond			6.75000	103.57098	6.75000	103.55230			751,623,300,000,000.00	111,351,600,000	260,895,700,000	
Total R2023 SPOT									1,623,300,000,000.00	111,351,600,000	260,895,700,000	
Total For R2023									1,623,300,000,000.00	111,351,600,000	260,895,700,000	
R2030 On 31/01/2030 Spot Bond			10.98500	88.72267	11.05000	88.40234			602,973,247,566,500.00	1,693,488,688,900	1,807,863,059,400	
Total R2030 SPOT									12,973,247,566,500.00	693,488,688,900	307,863,059,400	
Total For R2030									12,973,247,566,500.00	693,488,688,900	307,863,059,400	
R2032 On 31/03/2032 Spot Bond			11.43000	84.12178	11.51500	83.66959			521,980,837,517,000.00	658,091,061,900	1,609,349,863,400	
Total R2032 SPOT									11,980,837,517,000.00	658,091,061,900	509,349,863,400	
Total For R2032									11,980,837,517,000.00	658,091,061,900	509,349,863,400	
R2035 On 28/02/2035 Spot Bond			11.71000	84.95413	11.82500	84.28516			377,794,351,627,000.00	203,056,733,700	827,599,542,000	
Total R2035 SPOT									7,794,351,627,000.00	203,056,733,700	327,599,542,000	
Total For R2035									7,794,351,627,000.00	203,056,733,700	327,599,542,000	
R2037 On 31/01/2037 Spot Bond			11.86000	80.96523	11.99000	80.21155			181,216,622,400,000.00	521,181,840,000	1,563,590,200,000	
Total R2037 SPOT									11,216,622,400,000.00	521,181,840,000	563,590,200,000	
Total For R2037									11,216,622,400,000.00	521,181,840,000	563,590,200,000	
R2040 On 31/01/2040 Spot Bond			11.89500	83.09166	12.05000	82.13564			817,656,559,000,000.00	489,084,200,000	1,591,847,622,300	
Total R2040 SPOT									17,656,559,000,000.00	489,084,200,000	591,847,622,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2040									17,656,559,000,000.00	489,084,200,000	591,847,622,30
R2044 On 31/01/2044 Spot Bond			11.90500	79.79803	12.07000	78.77582			965,020,761,134,000.00	249,056,762,800	1,429,703,892,80
Total R2044 SPOT									15,020,761,134,000.00	249,056,762,800	429,703,892,80
Total For R2044									15,020,761,134,000.00	249,056,762,800	429,703,892,80
R2048 On 28/02/2048 Spot Bond			11.86500	78.47119	12.03000	77.43198			959,473,115,838,000.00	3,114,999,841,200	1,883,223,617,90
Total R2048 SPOT									15,020,761,134,000.00	249,056,762,800	429,703,892,80
Total For R2048									15,020,761,134,000.00	249,056,762,800	429,703,892,80
R209 On 31/03/2036 Spot Bond			11.70000	65.10698	11.82500	64.48148			949,486,760,000,000.00	166,622,800,000	944,200,400,00
Total R209 SPOT									19,486,760,000,000.00	166,622,800,000	144,200,400,00
Total For R209									19,486,760,000,000.00	166,622,800,000	144,200,400,00
R210 On 31/03/2028 Spot Bond			2.97000	222.00875	2.86000	223.22525			139,009,847,922,000.00	46,804,662,600	332,140,200,00
Total R210 SPOT									19,009,847,922,000.00	46,804,662,600	332,140,200,00
Total For R210									19,009,847,922,000.00	46,804,662,600	332,140,200,00
R213 On 28/02/2031 Spot Bond			11.30500	79.37067	11.38500	78.98333			873,681,503,254,500.00	342,652,056,900	1,256,431,809,60
Total R213 SPOT									13,681,503,254,500.00	342,652,056,900	256,431,809,60
Total For R213									13,681,503,254,500.00	342,652,056,900	256,431,809,60
R214 On 28/02/2041 Spot Bond			11.82000	62.79121	11.96500	62.04809			436,786,924,084,000.00	206,157,946,200	1,118,577,968,20
Total R214 SPOT									16,786,924,084,000.00	206,157,946,200	118,577,968,20
Total For R214									16,786,924,084,000.00	206,157,946,200	118,577,968,20
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.11903			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.87271			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.94388			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.83184			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.19036			0.00	0	100,000,00
Total RDFB18 SPOT									0.00	0	100,000,00
Total For RDFB18									0.00	0	100,000,00
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.54192			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.48250				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.35623				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.97361				0.00	1,000,000,000	1,000,000,000
Total RDFB23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB23										0.00	1,000,000,000	1,000,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.29604				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.09603				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.84785				0.00	480,000,000	240,000,000
Total RDFB27 SPOT										0.00	480,000,000	240,000,000
Total For RDFB27										0.00	480,000,000	240,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	101.73201				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.59162				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.08693				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.17405				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.81908				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	102.18431				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.14588				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.95844				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.03038				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.27856				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.12043				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.89458				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.74187				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.53984				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.22476				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.52785				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.49657				0.00	0	
Total RFCA1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCA1										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.52638				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.56166				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.64777				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.89513				0.00	0	30,000,000.00
Total RN2027 SPOT										0.00	0	30,000,000.00
Total For RN2027										0.00	0	30,000,000.00
RW23 On 10/12/2023 Spot Bond			8.53000	102.28248	8.53000	102.25914				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.20000	92.58742	12.20000	92.55746				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.68500	90.04865	12.68500	90.01840				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.85334				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.73000	92.01958	11.73000	91.99092				0.00	0	1,800,000.00
Total RWL28 SPOT										0.00	0	1,800,000.00
Total For RWL28										0.00	0	1,800,000.00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.39348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.48265				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.85000	102.39897	9.85000	102.37222				0.00	0	7,800,00
Total SBS20 SPOT										0.00	0	7,800,00
Total For SBS20										0.00	0	7,800,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.96190				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.65500	106.32469	8.65500	106.29981				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.90000	95.89489	9.90000	95.86972				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.07500	99.89669	10.07500	99.86986				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.19500	105.09188	9.19500	105.06621				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.34500	99.21741	9.34500	103.72593				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.09000	92.84526	11.09000	97.65812				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.44000	102.90207	6.44000	102.88429				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.62000	104.80162	9.62000	104.77486				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			10.31000	104.04380	10.31000	104.01538				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.18500	106.45632	7.18500	106.43556				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.67661				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.82000	8.82000	8.82000	105.89894				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.09315				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.41156				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.59052				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.60798				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.38412				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.45678				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.91264				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89145				0.00	0	
Total SBS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.41452				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.43538				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.03163				0.00	0	1,000,000,00
Total SBS68 SPOT										0.00	0	1,000,000,00
Total For SBS68										0.00	0	1,000,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.84100				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.08641				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.95794				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.59146				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.88731				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.88275				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.87713				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10200	324.37726	2.10200	324.29729				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	225.31012				0.00	0	350,000,00

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 SBSI14 SPOT										0.00	0	350,000,00
Total For SBSI14										0.00	0	350,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.71627				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.42450				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.35231				0.00	6,000,000,000	3,240,000,00
Total SBT102 SPOT										0.00	6,000,000,000	3,240,000,00
Total For SBT102										0.00	6,000,000,000	3,240,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.00023				0.00	0	145,000,00
Total SBT103 SPOT										0.00	0	145,000,00
Total For SBT103										0.00	0	145,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.12470				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.00251				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.37048				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.16285				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.46229				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.06637				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			8.12000	104.21283	8.12000	104.19016				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.62122				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.62808				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.29841				0.00	400,000,000	300,000,000
Total SBT207 SPOT										0.00	400,000,000	300,000,000
Total For SBT207										0.00	400,000,000	300,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.01059				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.54150				0.00	0	1,000,000,000
Total SBT209 SPOT										0.00	0	1,000,000,000
Total For SBT209										0.00	0	1,000,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.22903				0.00	10,000,000,000	5,000,000,000
Total SLI5 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SLI5										0.00	10,000,000,000	5,000,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.42288				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.41000	94.77209	10.41000	94.74553				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.06347				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.03092				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.09838				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.08963				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.15944				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.07225				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.15945				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.14198				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.26409				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.10716				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.19434				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.18559				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.44500	105.45899	8.44500	105.43516				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.92840				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.17727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.06107				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.01403				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.22419				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.93951				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.95813				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.43189				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.37451				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.03495				0.00	400,000,000	200,000,000
Total SPG007 SPOT										0.00	400,000,000	200,000,000
Total For SPG007										0.00	400,000,000	200,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.22052				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.69509				0.00	0	500,000,000
Total SPG009 SPOT										0.00	0	500,000,000
Total For SPG009										0.00	0	500,000,000
SPG01 On 01/12/2023 Spot Bond					0.00000	100.83172				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01 On 12/07/2025 Spot Bond					0.00000	100.11907				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.11492				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.14454				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.34422				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.28500	3.28500	3.28500	159.89137				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.43500	104.59425	9.43500	104.56791				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.87500	81.36373	10.87500	81.34032				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.13059				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.11278				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.15000	104.49053	8.15000	104.46773				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.11000	115.48659	5.11000	115.44861				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.14184				0.00	0	
Total SSN044 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.41483				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.62760				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.01200	2.01200	2.01200	324.68653			580,663,200,000.00		288,600,000	288,600,000
Total SSN050 SPOT									580,663,200,000.00		288,600,000	288,600,000
Total For SSN050									580,663,200,000.00		288,600,000	288,600,000
SSN05: On 26/10/2022 Spot Bond					0.00000	99.87618				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.27935				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.22833				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	160.37564				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	115.44861				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.26500	4.26500	4.26500	113.40113				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	209.95970				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.92263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.90766				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.62262				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.60971				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.40482				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.27122				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.52902				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.11495				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.99848				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.69706				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.27919				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	226.23075				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 21/12/2026 Spot Bond					0.00000	99.57107				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	99.68076				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.78142				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.98241				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.78171				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			11.71500	85.49406	11.71500	85.46717				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.59946				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.19000	208.40217	4.19000	208.33909				0.00	0	18,000,00
Total SSN104 SPOT										0.00	0	18,000,00
Total For SSN104										0.00	0	18,000,00
SSN10(On 07/12/2033 Spot Bond			5.22500	222.64851	5.22500	222.57497				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.09621				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.42672				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.57904				0.00	0	
Total SSN120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.74530				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.12787				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	99.98056				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.86485				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.71445				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.32242				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.70648				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.75669				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.88668				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.64516				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.61513				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.63041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.61225				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.58853				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.58192				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.58853				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.58359				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	100.55658				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	100.49177				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	100.42637				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	100.31315				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.10139				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.22966				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			9.95000	100.15552	9.95000	100.12894				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.87116				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.89960				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.94103				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.95345				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.97964				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.96413				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.97964				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.95833	7.21000	102.93819				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.16689	7.72000	103.14530				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.19431				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.34916				0.00	0	
Total TC002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.28852				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.47700				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.04989				0.00	0	500,000,00
Total TFS156 SPOT										0.00	0	500,000,00
Total For TFS156										0.00	0	500,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.17057				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.89554				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.31173				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.05334				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.44456				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.98774				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.10331				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.22122				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.35572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	100.65322				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.81164				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.97639				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.05274				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.00859				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.49665				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.97911				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.97368				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.04510				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.09991				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10277				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.11803				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.19707				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.08079				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.81909				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.57492				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.41102				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.97446				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.97989				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.48160	8.49000	103.45784				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.03149				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.98765				0.00	0	
Total TH16A5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.97198				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.98299				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.36486	5.76000	102.34880				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.01715				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.26197				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07613				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.06526				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.13974				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.11957				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.39860				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.53020				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.45280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.04942				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.02616				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.01841				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.10522				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.06957				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.06492				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.39013				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.33288				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.29728				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.87117				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.89450				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	100.73910				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.55000	103.51365	7.55000	103.49245				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.47000	105.66901	8.47000	105.64519				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.72309				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.30443				0.00	0	200,000,0€
Total TL27 SPOT										0.00	0	200,000,0€
Total For TL27										0.00	0	200,000,0€
TL28 On 24/04/2025 Spot Bond			9.93000	100.64049	9.93000	100.61384				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.23395				0.00	0	500,000,0€
Total TL29 SPOT										0.00	0	500,000,0€
Total For TL29										0.00	0	500,000,0€
TL30 On 10/06/2024 Spot Bond					0.00000	101.30602				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.39705				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.41558				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.65000	104.75736	8.65000	104.73326				0.00	0	2,357,238,0€
Total TN23 SPOT										0.00	0	2,357,238,0€
Total For TN23										0.00	0	2,357,238,0€
TN23/R On 06/11/2023 Spot Bond			100.00000	43.92028	100.00000	43.82360				0.00	0	
Total TN23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.31000	101.85239	10.31000	101.82411				0.00	0	1,630,000,00
Total TN25 SPOT										0.00	0	1,630,000,00
Total For TN25										0.00	0	1,630,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	20.75255	100.00000	20.70611				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.56000	91.23929	11.56000	91.21144				0.00	0	18,550,000,00
Total TN27 SPOT										0.00	0	18,550,000,00
Total For TN27										0.00	0	18,550,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.53675	100.00000	11.51136				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.98000	96.94661	11.98000	96.91857				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.65000	92.09043	12.65000	92.05957				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	117.75333	8.00000	117.72809				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.03200	95.18739	13.03200	95.15751				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.32500	85.47050	13.32500	85.44039				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	102.96116	10.75000	102.93171				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	101.29842				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.39476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.51000	101.33264	5.51000	102.90080				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.49356				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.48963				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.49811				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.50987				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.67708	7.61000	100.59354				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.44012				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.82466				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.86000	101.94645	7.86000	101.92504				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.04910				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.31655				0.00	0	290,000,00
Total TRA3B1 SPOT										0.00	0	290,000,00
Total For TRA3B1										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.06527				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.11204				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.15000	104.15172	8.15000	104.12900				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.11204				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.28546	8.62000	102.26187				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.40088				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.63827				0.00	0	300,000,00
Total TRA4B2 SPOT										0.00	0	300,000,00
Total For TRA4B2										0.00	0	300,000,00
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.55377				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.53026				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.68285				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.68285				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.17537				0.00	0	
Total TSP260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.69837				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.52486				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.93990				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.87430				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.75580				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.45570				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.17968				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.84063				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.81114				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.78295				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.68206				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.60680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.17780				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.12202				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.78000	102.69596	11.78000	102.66402				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.02861				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.14201				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.05480				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.16817				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.19434				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.23620				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.42098				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.45583				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	100.35736			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.47687			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.01533			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.06179			0.00	1,200,000,000	700,000,000
Total VKE16 SPOT									0.00	1,200,000,000	700,000,000
Total For VKE16									0.00	1,200,000,000	700,000,000
VKE17 On 27/08/2022 Spot Bond					0.00000	100.93368			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.20522			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.62212			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.05e+017	179,552,409,325,600	030,481,153,900
Total for SPOT :									1.05e+017	552,409,325,600	030,481,153,900
Total Futures									1.05e+017	552,409,849,055	030,482,679,800
Total Options									20 336 685.62	11,214	152,200
Grand Total:									1.05e+017	552,409,860,269	030,482,832,100