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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.32452	72.64244	12.10768	73.66808			0.00	0	
ES33	On	02/02/2023	Bond Future			12.51863	73.96480	12.29281	75.00719			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.70087	71.59541	12.46589	72.65553			0.00	0	
ES33	On	03/08/2023	Bond Future			12.87813	73.02931	12.63331	74.10932			0.00	0	
ES33	On	02/11/2023	Bond Future			13.08413	70.62957	12.83386	71.70655			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.61219	70.72977	12.39495	71.91985			0.00	0	
ES42	On	02/02/2023	Bond Future			12.78186	72.01966	12.55608	73.22981			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.94840	69.14360	12.71367	70.37463			0.00	0	
ES42	On	03/08/2023	Bond Future			13.10565	70.53025	12.86169	71.78479			0.00	0	
ES42	On	02/11/2023	Bond Future			13.28747	67.61298	13.03765	68.86806			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			167.85229	167.85229	167.79233	167.79233			98,025,737.36	584	7,36

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			169.19123	169.19123	169.12585	169.12585			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			172.44590	172.44590	172.37361	172.37361			0.00	0	
I2025	On	03/08/2023	Bond Future			174.11161	174.11161	174.03450	174.03450			0.00	0	
I2025	On	02/11/2023	Bond Future			177.43227	177.43227	177.29810	177.29810			0.00	0	
Total I2025 Future												98,025,737.36	584	9,30
Total For I2025												98,025,737.36	584	9,30
I2029	On	03/11/2022	Bond Future			122.47641	122.47641	122.46501	122.46501			0.00	0	1,5
I2029	On	02/02/2023	Bond Future			124.70626	124.70626	124.69152	124.69152			0.00	0	7
I2029	On	04/05/2023	Bond Future			125.79302	125.79302	125.77389	125.77389			0.00	0	
I2029	On	03/08/2023	Bond Future			128.30884	128.30884	128.28687	128.28687			0.00	0	
I2029	On	02/11/2023	Bond Future			129.39400	129.39400	129.33085	129.33085			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			114.84165	114.84165	115.11184	115.11184			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.93229	116.93229	117.20427	117.20427			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.78325	117.78325	118.05666	118.05666			0.00	0	
I2033	On	03/08/2023	Bond Future			120.13871	120.13871	120.41527	120.41527			0.00	0	
I2033	On	02/11/2023	Bond Future			120.97831	120.97831	121.22200	121.22200			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			130.41781	130.41781	130.60601	130.60601			0.00	0	5,4
I2038	On	02/02/2023	Bond Future			130.86068	130.86068	131.04906	131.04906			0.00	0	
I2038	On	04/05/2023	Bond Future			133.37856	133.37856	133.56617	133.56617			0.00	0	
I2038	On	03/08/2023	Bond Future			134.04059	134.04059	134.22928	134.22928			0.00	0	
I2038	On	02/11/2023	Bond Future			136.59680	136.59680	136.74607	136.74607			0.00	0	
Total I2038 Future												0.00	0	5,47
Total For I2038												0.00	0	5,47
I2046	On	03/11/2022	Bond Future			116.54328	116.54328	116.59008	116.59008			0.00	0	16,4
I2046	On	02/02/2023	Bond Future			118.66545	118.66545	118.70990	118.70990			0.00	0	
I2046	On	04/05/2023	Bond Future			118.88701	118.88701	118.92852	118.92852			0.00	0	
I2046	On	03/08/2023	Bond Future			121.26534	121.26534	121.30557	121.30557			0.00	0	
I2046	On	02/11/2023	Bond Future			121.43768	121.43768	121.43995	121.43995			0.00	0	
Total I2046 Future												0.00	0	16,41
Total For I2046												0.00	0	16,41
I2050	On	03/11/2022	Bond Future			119.74561	119.74561	119.69523	119.69523			50,652,393.03	423	12,1
I2050	On	02/02/2023	Bond Future			119.77896	119.77896	119.72469	119.72469			0.00	0	
I2050	On	04/05/2023	Bond Future			122.08334	122.08334	122.02420	122.02420			0.00	0	
I2050	On	03/08/2023	Bond Future			122.29845	122.29845	122.23585	122.23585			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			124.63062	124.63062	124.52757	124.52757			0.00	0	
Total I2050 Future												50,652,393.03	423	12,13
Total For I2050												50,652,393.03	423	12,13
R186	On	03/11/2022	Bond Future			9.13675	108.58760	9.00092	109.05984		5.00	15,310,851.60	141	64,15
R186	On	02/02/2023	Bond Future			9.28367	105.24010	9.13776	105.71830		5.20	0.00	0	
R186	On	04/05/2023	Bond Future			9.41777	107.24216	9.26063	107.72606		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.54107	104.06185	9.37056	104.55346		4.99	0.00	0	
R186	On	02/11/2023	Bond Future			9.71959	106.02286	9.54556	106.48945		4.69	0.00	0	
Total R186 Future												15,310,851.60	141	64,15
R186	On	03/11/2022	Bond Future	8.55	Call			263.14000	0.26314	168,330	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,850.10000	1.85010	2,227,530	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			714.45000	0.71445	517,280	4.93	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,032.04000	1.03204	1,307,110	4.93	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			83.93000	0.08393	47,280	4.57	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,815.29000	2.81529	3,250,880	4.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			246.29000	0.24629	156,290	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,904.33000	1.90433	2,286,570	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			254.68000	0.25468	162,280	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,877.17000	1.87717	2,257,010	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,132.07000	3.13207	3,510,050	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			441.64000	0.44164	340,090	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,105.44000	3.10544	3,482,090	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			427.33000	0.42733	328,420	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,159.00000	3.15900	3,538,290	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			434.34000	0.43434	334,120	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,109.98000	1.10998	931,540	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,450.68000	2.45068	2,756,140	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,122.60000	1.12260	942,770	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,431.93000	2.43193	2,736,000	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,097.11000	1.09711	920,070	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,469.20000	2.46920	2,776,060	4.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,602.57000	2.60257	2,317,660	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,541.11000	1.54111	1,747,810	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,621.28000	2.62128	2,335,320	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,531.28000	1.53128	1,736,930	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,584.30000	2.58430	2,300,460	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,551.39000	1.55139	1,759,160	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,905.07000	1.90507	1,688,450	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,351.45000	2.35145	2,601,420	4.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/11/2023	Bond Future	9.39	Call			1,919.72000	1.91972	1,702,140	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,339.07000	2.33907	2,588,080	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,934.43000	1.93443	1,715,870	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,326.76000	2.32676	2,574,790	4.64	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												15,310,851.60	141	72,81
R197	On	03/11/2022	Bond Future			339.06104	339.06104	338.97306	338.97306			0.00	0	8
R197	On	02/02/2023	Bond Future			336.30963	336.30963	336.21186	336.21186			0.00	0	
R197	On	04/05/2023	Bond Future			342.78073	342.78073	342.67004	342.67004			0.00	0	
R197	On	03/08/2023	Bond Future			340.39369	340.39369	340.27435	340.27435			0.00	0	
R197	On	02/11/2023	Bond Future			346.88431	346.88431	346.65309	346.65309			0.00	0	
Total R197 Future												0.00	0	8
Total For R197												0.00	0	8
R202	On	03/11/2022	Bond Future			252.03402	252.03402	251.92858	251.92858			0.00	0	6,1
R202	On	02/02/2023	Bond Future			251.88233	251.88233	251.76884	251.76884			0.00	0	4
R202	On	04/05/2023	Bond Future			256.72778	256.72778	256.60382	256.60382			0.00	0	
R202	On	03/08/2023	Bond Future			256.95253	256.95253	256.82114	256.82114			0.00	0	
R202	On	02/11/2023	Bond Future			261.85264	261.85264	261.63634	261.63634			0.00	0	
Total R202 Future												0.00	0	6,6
Total For R202												0.00	0	6,6
R2023	On	03/11/2022	Bond Future			7.23725	101.61832	7.22222	101.62290		0.36	0.00	0	23,8
Total R2023 Future												0.00	0	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			297.46000	0.29746	302,040	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			294.40000	0.29440	298,980	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.01000	0.00001	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			291.34000	0.29134	295,910	0.20	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.64401	89.04623	10.43683	89.99174		8.65	890,462.30	10	66,8
R2030	On	02/02/2023	Bond Future			10.80581	86.64020	10.58863	87.60036		9.12	0.00	0	5,2
R2030	On	04/05/2023	Bond Future			10.96342	88.28918	10.73567	89.26485		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			11.12002	86.02990	10.88037	87.02322		8.73	0.00	0	
R2030	On	02/11/2023	Bond Future			11.29815	87.65092	11.05270	88.63432		8.28	0.00	0	
Total R2030 Future												890,462.30	10	72,0
R2030	On	03/11/2022	Bond Future	11.57	Call			5,163.26000	5.16326	4,310,250	10.48	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			146.93000	0.14693	239,430	10.48	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.09	Put			2,142.71000	2.14271	2,852,180	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			545.82000	0.54582	304,540	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,111.10000	2.11110	2,815,330	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			715.57000	0.71557	419,880	8.15	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,812.47000	1.81247	2,462,290	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			141.03000	0.14103	62,110	7.54	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,611.41000	3.61141	4,478,000	7.54	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			515.17000	0.51517	284,360	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,174.50000	2.17450	2,889,200	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			530.42000	0.53042	294,380	7.99	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			919.25000	0.91925	1,192,730	9.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			925.23000	0.92523	660,540	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,642.66000	3.64266	4,338,130	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			938.84000	0.93884	671,160	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,578.30000	3.57830	4,267,700	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			692.37000	0.69237	481,280	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,294.57000	4.29457	5,043,640	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			725.98000	0.72598	506,820	8.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.16	Put			1,130.50000	1.13050	1,452,550	9.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,227.12000	4.22712	3,540,440	9.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			3,808.48000	3.80848	4,518,610	8.77	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			258.68000	0.25868	166,650	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,727.75000	6.72775	7,595,880	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			550.38000	0.55038	374,770	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,610.01000	3.61001	4,302,490	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			953.37000	0.95337	682,610	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,330.49000	4.33049	5,082,220	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			133.90000	0.13390	83,000	9.10	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,527.52000	8.52752	9,436,780	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			198.52000	0.19852	125,860	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,187.75000	4.18775	4,928,750	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			859.27000	0.85927	609,240	8.77	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,628.01000	3.62801	2,989,900	9.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,451.22000	7.45122	8,338,720	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			212.21000	0.21221	135,070	8.94	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,268.23000	7.26823	8,151,250	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,811.54000	4.81154	5,596,090	8.71	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			681.42000	0.68142	472,990	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,887.22000	4.88722	4,155,470	10.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			736.95000	0.73695	965,360	10.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,505.73000	3.50573	2,878,540	9.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,180.09000	1.18009	1,513,060	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			7,818.25000	7.81825	7,000,080	10.42	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			609.38000	0.60938	766,880	10.42	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.54	Call			2,109.34000	2.10934	1,685,370	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,958.76000	2.95876	3,510,460	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,346.44000	2.34644	1,892,510	8.72	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.34	Call			4,126.57000	4.12657	3,500,040	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,567.77000	1.56777	1,916,910	9.31	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.42	Call			1,868.43000	1.86843	1,477,220	8.56	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.42	Put			3,243.96000	3.24396	3,828,420	8.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,067.74000	2.06774	1,649,240	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			886.54000	0.88654	1,104,990	9.97	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.53	Call			2,088.49000	2.08849	1,667,250	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,981.60000	2.98160	3,536,030	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			792.26000	0.79226	585,570	8.34	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put			5,547.34000	5.54734	6,316,320	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			900.25000	0.90025	671,020	8.32	0.00	0	3;
R2030	On	04/05/2023	Bond Future	10.65	Put			2,717.06000	2.71706	3,238,800	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,177.97000	1.17797	896,660	8.39	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put			4,426.39000	4.42639	5,120,750	8.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			367.86000	0.36786	260,430	8.59	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put			8,135.93000	8.13593	9,004,170	8.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			715.25000	0.71525	525,440	8.38	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.52	Put			3,004.57000	3.00457	3,561,740	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			575.73000	0.57573	725,470	10.49	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call			4,960.91000	4.96091	4,276,260	9.57	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,248.84000	1.24884	1,539,860	9.57	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call			6,291.33000	6.29133	5,534,110	9.97	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			5,886.71000	5.88671	6,672,570	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			5,149.63000	5.14963	5,896,070	8.32	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,054.66000	8.05466	7,228,730	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,071.44000	2.07144	2,468,440	9.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,895.71000	1.89571	1,520,720	8.35	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.65	Call			2,366.71000	2.36671	1,931,840	8.49	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put			3,335.26000	3.33526	3,893,710	8.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,099.32000	2.09932	2,500,470	9.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,018.45000	4.01845	3,424,200	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,085.34000	2.08534	2,484,410	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,045.12000	4.04512	3,448,800	9.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7.68565000	7.68565	6,891,020	10.13	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			903.80000	0.90380	1,102,490	10.13	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,641.33000	8.64133	7,814,250	10.40	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			739.60000	0.73960	905,840	10.40	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,991.84000	3.99184	3,399,670	9.01	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			3,930.78000	3.93078	4,549,110	8.35	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,616.06000	3.61606	4,159,040	8.16	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,630.25000	2.63025	2,194,030	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,657.58000	3.65758	4,204,760	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,650.57000	2.65057	2,212,250	8.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,636.96000	3.63696	4,182,040	8.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,670.59000	2.67059	2,230,170	8.16	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												890,462.30	10	93,54
R2032	On	03/11/2022	Bond Future			11.09586	84.51840	10.88389	85.60887		10.56	1,014,220.80	12	168,7
R2032	On	02/02/2023	Bond Future			11.25456	86.03738	11.03362	87.14537		10.95	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.40465	83.51420	11.17435	84.64053		11.21	0.00	0	
R2032	On	03/08/2023	Bond Future			11.54784	85.16847	11.30747	86.31561		10.76	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.71837	82.61610	11.47270	83.75716		10.68	0.00	0	
Total R2032 Future												1,014,220.80	12	171,37
R2032	On	03/11/2022	Bond Future	9.31	Call			3.79000	0.00379	1,020	9.03	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,720.92000	8.72092	9,808,620	9.03	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			91.28000	0.09128	154,330	12.88	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			867.39000	0.86739	513,170	9.95	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			510.65000	0.51065	788,790	11.40	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			221.84000	0.22184	102,920	9.27	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			7,845.19000	7.84519	8,929,740	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,785.37000	3.78537	2,932,670	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			420.90000	0.42090	658,670	11.58	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			7,033.05000	7.03305	6,005,630	12.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,373.67000	2.37367	3,171,870	9.77	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			68.39000	0.06839	26,260	8.99	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,039.83000	2.03983	2,776,080	9.95	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			888.75000	0.88875	528,180	9.96	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,008.37000	2.00837	2,738,270	9.96	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,381.56000	3.38156	2,569,230	11.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			183.46000	0.18346	82,380	9.20	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,053.07000	4.05307	5,042,460	9.20	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,816.73000	3.81673	4,788,280	9.27	0.00	0	

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	10.49	Call			551.42000	0.55142	300,120	9.66	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,628.53000	2.62853	3,467,700	9.66	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			670.59000	0.67059	378,320	9.77	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			4.98000	0.00498	1,390	9.03	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,427.44000	8.42744	9,514,320	9.03	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			8.41000	0.00841	2,490	9.02	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,272.47000	5.27247	6,320,810	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			150.30000	0.15030	65,240	9.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,295.75000	4.29575	5,301,160	9.13	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,065.18000	1.06518	762,530	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,353.23000	4.35323	5,158,570	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,233.58000	1.23358	895,970	10.43	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,991.55000	3.99155	4,761,930	10.43	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,567.62000	1.56762	1,167,200	10.59	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			801.63000	0.80163	558,160	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,054.59000	5.05459	5,919,110	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,033.45000	1.03345	737,620	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,428.02000	4.42802	5,240,180	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,049.33000	1.04933	750,090	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			417.71000	0.41771	555,150	13.08	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			214.10000	0.21410	133,900	10.21	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,641.45000	8.64145	9,669,240	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			478.26000	0.47826	317,630	10.12	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,370.75000	6.37075	7,318,110	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			724.87000	0.72487	499,840	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,434.16000	3.43416	4,141,730	10.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,092.79000	1.09279	1,404,000	11.97	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,536.45000	8.53645	7,565,900	13.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,302.58000	5.30258	6,185,540	10.21	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			156.56000	0.15656	95,790	10.25	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,507.66000	9.50766	10,554,880	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,390.62000	4.39062	5,199,370	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,510.16000	4.51016	3,754,200	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,274.63000	1.27463	1,626,660	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,044.38000	5.04438	4,247,600	11.97	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			508.55000	0.50855	640,690	13.44	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			1,784.68000	1.78468	1,394,530	10.67	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,580.24000	4.58024	5,316,420	10.67	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,303.78000	2.30378	1,838,720	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,823.61000	3.82361	4,484,880	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,326.63000	2.32663	1,858,530	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,349.33000	2.34933	1,878,210	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,768.18000	3.76818	4,423,390	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,594.03000	3.59403	2,980,980	11.34	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,635.88000	2.63588	3,149,160	11.34	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,722.91000	10.72291	9,728,720	13.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,795.95000	3.79595	4,454,180	10.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,672.21000	2.67221	3,137,970	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,844.40000	4.84440	4,160,770	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,655.48000	2.65548	3,118,990	11.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,236.45000	5.23645	4,524,220	11.38	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,445.99000	2.44599	2,880,900	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,784.89000	4.78489	4,105,760	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,689.04000	2.68904	3,157,050	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,814.61000	4.81461	4,133,230	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,218.85000	3.21885	2,703,160	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,414.46000	4.41446	5,039,830	10.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,241.83000	3.24183	2,723,810	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,389.70000	4.38970	5,012,740	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,264.89000	3.26489	2,744,540	10.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,365.05000	4.36505	4,985,760	10.47	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											1,014,220.80	12	195,84
R2035	On	03/11/2022	Bond Future			11.35930	85.40586	11.12686	86.76229	11.89	0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.51271	86.93974	11.27105	88.31833	12.51	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.65025	84.09172	11.39939	85.49378	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future			11.78305	85.75682	11.52223	87.18509	12.60	0.00	0	
R2035	On	02/11/2023	Bond Future			11.94143	82.87265	11.67479	84.30022	12.72	0.00	0	
Total R2035 Future											0.00	0	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		24.18000	0.02418	7,600	10.67	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,262.16000	8.26216	9,602,010	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		1,592.06000	1.59206	2,323,900	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		1,701.18000	1.70118	1,068,690	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,564.74000	1.56474	2,288,680	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,568.79000	8.56879	7,268,430	14.16	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,046.47000	2.04647	2,897,120	11.50	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,398.90000	1.39890	845,700	11.59	0.00	0	93
R2035	On	03/11/2022	Bond Future	11.05	Put		1,854.32000	1.85432	2,657,550	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,638.13000	1.63813	1,021,460	11.71	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			3,795.74000	3.79574	4,936,380	10.97	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,669.57000	1.66957	1,044,980	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			164.94000	0.16494	67,650	10.68	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,251.57000	5.25157	6,510,710	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			416.30000	0.41630	200,510	10.97	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,619.60000	1.61960	2,359,360	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			65.04000	0.06504	121,110	14.16	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,233.12000	1.23312	727,340	11.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,754.43000	1.75443	1,269,330	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,055.04000	4.05504	4,948,530	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,187.98000	2.18798	1,623,510	12.25	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,477.67000	3.47767	4,291,790	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,215.24000	2.21524	1,646,080	12.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,279.07000	1.27907	893,250	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,913.12000	4.91312	5,905,890	11.80	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,707.04000	1.70704	1,231,200	12.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,127.69000	4.12769	5,030,440	12.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,730.64000	1.73064	1,250,180	12.02	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			399.41000	0.39941	544,300	15.25	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			702.20000	0.70220	459,740	11.47	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,581.28000	6.58128	7,717,410	11.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,166.96000	1.16696	806,860	11.74	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,169.69000	5.16969	6,188,180	11.74	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,240.84000	1.24084	863,680	11.78	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,445.98000	3.44598	4,255,410	12.26	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			286.45000	0.28645	173,080	11.42	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,352.17000	9.35217	10,617,390	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			309.86000	0.30986	188,470	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,109.62000	9.10962	10,366,820	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			334.80000	0.33480	204,980	11.42	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,091.24000	4.09124	4,989,370	12.02	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,475.37000	1.47537	1,914,750	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,372.14000	5.37214	4,419,230	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,417.52000	1.41752	1,843,200	13.54	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,655.91000	10.65591	9,422,210	15.25	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,869.64000	8.86964	10,118,410	11.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			4,997.54000	4.99754	5,998,970	11.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,214.00000	5.21400	4,274,790	13.48	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			924.02000	0.92402	1,164,860	15.06	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,891.89000	2.89189	2,283,320	12.57	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put		4,203.69000	4.20369	4,997,180	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,973.70000	2.97370	2,353,970	12.60	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,112.30000	4.11230	4,894,630	12.60	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,001.23000	3.00123	2,377,780	12.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,082.21000	4.08221	4,860,820	12.61	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		639.28000	0.63928	447,410	12.04	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,090.02000	10.09002	11,300,210	12.04	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,288.14000	1.28814	947,470	12.01	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		7,096.47000	7.09647	8,157,860	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,588.92000	1.58892	1,189,000	12.09	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		3,028.88000	3.02888	2,401,720	12.62	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,052.29000	4.05229	4,827,190	12.62	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,304.25000	7.30425	6,286,200	14.15	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,597.83000	1.59783	1,981,840	14.15	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,191.57000	10.19157	9,030,350	15.06	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,288.24000	6.28824	7,290,380	12.09	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,113.41000	3.11341	3,687,080	13.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,636.40000	5.63640	4,787,260	13.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,152.49000	3.15249	3,731,620	13.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,669.72000	5.66972	4,817,850	13.11	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,132.73000	3.13273	3,709,130	13.11	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,703.43000	5.70343	4,848,830	13.12	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,899.35000	3.89935	3,245,380	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,241.21000	5.24121	6,014,810	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,846.78000	3.84678	3,198,470	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,299.62000	5.29962	6,078,880	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,872.84000	3.87284	3,221,700	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,270.17000	5.27017	6,046,600	12.44	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	180,96
R2037	On	03/11/2022	Bond Future			11.50706	81.46697	11.28493	82.77803	12.70	0.00	0	66,04
R2037	On	02/02/2023	Bond Future			11.64983	78.67445	11.41938	80.00698	14.11	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.78695	80.17240	11.54804	81.52770	13.90	0.00	0	
R2037	On	03/08/2023	Bond Future			11.92215	77.50237	11.67398	78.88306	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future			12.06804	78.96251	11.81492	80.34308	13.69	0.00	0	
Total R2037 Future											0.00	0	139,52
R2037	On	03/11/2022	Bond Future	11.32	Call		1,806.53000	1.80653	1,178,550	12.82	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,597.42000	1.59742	2,280,500	12.82	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,741.87000	1.74187	1,128,770	12.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.30	Put		1,651.91000	1.65191	2,349,870	12.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,773.99000	1.77399	1,153,440	12.80	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,624.42000	1.62442	2,314,930	12.80	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,033.50000	4.03350	4,883,120	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,671.06000	1.67106	2,131,350	14.85	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.03	Call		1,778.25000	1.77825	1,304,390	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,106.67000	4.10667	4,965,340	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,802.68000	1.80268	1,324,290	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,070.06000	4.07006	4,924,200	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,827.09000	1.82709	1,344,180	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,952.51000	1.95251	1,446,920	13.54	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put		3,855.05000	3.85505	4,681,990	13.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,800.89000	4.80089	3,928,650	14.85	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,343.31000	4.34331	5,102,440	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,266.16000	2.26616	1,773,690	13.34	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call		2,961.53000	2.96153	2,372,480	13.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,326.33000	5.32633	6,189,160	13.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,405.60000	4.40560	5,171,850	13.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,989.25000	2.98925	2,396,640	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,374.36000	4.37436	5,137,050	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,017.10000	3.01710	2,420,930	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,431.43000	4.43143	3,678,070	14.26	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put		3,115.07000	3.11507	3,717,010	14.26	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,908.13000	11.90813	10,731,520	16.61	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		707.18000	0.70718	885,870	16.61	0.00	0	4
R2037	On	03/08/2023	Bond Future	12.14	Put		3,185.22000	3.18522	3,736,820	14.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,681.57000	5.68157	4,857,770	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,225.53000	3.22553	3,782,420	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,714.98000	5.71498	4,888,530	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,205.17000	3.20517	3,759,410	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,748.74000	5.74874	4,919,650	14.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,021.26000	4.02126	3,384,790	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,448.66000	5.44866	6,192,760	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,048.75000	4.04875	3,409,570	13.53	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,419.44000	5.41944	6,160,830	13.53	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,994.18000	3.99418	3,360,430	13.51	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,478.35000	5.47835	6,225,170	13.51	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											0.00	0	141,95

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future			11.57319	83.38071	11.34584	84.82761	13.44	0.00	0	52,28
R2040	On	02/02/2023	Bond Future			11.71090	80.37222	11.47516	81.84295	14.96	0.00	0	64,54
R2040	On	04/05/2023	Bond Future			11.84275	81.90261	11.59851	83.39870	14.75	0.00	0	
R2040	On	03/08/2023	Bond Future			11.97255	79.01650	11.71905	80.54072	15.20	0.00	0	
R2040	On	02/11/2023	Bond Future			12.11190	80.50513	11.85320	82.03135	14.58	0.00	0	
Total R2040 Future											0.00	0	116,82
R2040	On	03/11/2022	Bond Future	10.10	Call			35.36000	0.03536	11,940	12.05	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			8,729.31000	8.72931	10,152,790	12.05	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			246.92000	0.24692	109,410	12.13	0	1,60
R2040	On	03/11/2022	Bond Future	11.50	Put			1,367.37000	1.36737	2,027,030	13.44	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			4,583.68000	4.58368	3,461,210	14.36	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			526.45000	0.52645	850,880	14.36	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			1,661.01000	1.66101	2,410,780	13.25	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			1,980.84000	1.98084	1,275,380	13.27	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			1,632.49000	1.63249	2,373,930	13.27	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			348.23000	0.34823	163,510	12.25	0	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put			4,686.59000	4.68659	5,948,770	12.25	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			2,352.86000	2.35286	1,565,620	13.44	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			4,121.12000	4.12112	5,327,270	12.37	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			1,334.47000	1.33447	797,000	12.93	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			2,284.10000	2.28410	3,193,530	12.93	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			7,239.63000	7.23963	5,924,270	15.31	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			178.70000	0.17870	310,240	15.31	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			1,945.22000	1.94522	1,248,090	13.25	0	
R2040	On	03/11/2022	Bond Future	10.60	Put			5,288.66000	5.28866	6,598,050	12.13	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,640.20000	1.64020	1,018,630	13.10	0	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put			1,936.85000	1.93685	2,762,180	13.10	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			2,016.64000	2.01664	1,302,880	13.29	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			1,604.22000	1.60422	2,337,360	13.29	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			477.43000	0.47743	236,680	12.37	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,757.38000	1.75738	2,250,130	15.92	0	60
R2040	On	02/02/2023	Bond Future	10.96	Call			1,635.34000	1.63534	1,171,850	14.17	0	38
R2040	On	02/02/2023	Bond Future	11.11	Put			4,375.55000	4.37555	5,309,090	14.37	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			442.61000	0.44261	279,330	13.65	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,336.46000	4.33646	5,265,010	14.38	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			2,233.24000	2.23324	1,656,160	14.48	0	60
R2040	On	02/02/2023	Bond Future	11.19	Put			4,069.49000	4.06949	4,963,140	14.48	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			5,389.63000	5.38963	4,411,650	15.92	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			1,566.49000	1.56649	1,117,360	14.13	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Put			5,133.66000	5.13366	6,155,260	14.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			4,999.96000	4.99996	6,007,200	14.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,985.93000	1.98593	1,453,710	14.35	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,415.12000	4.41512	5,353,630	14.35	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			2,012.57000	2.01257	1,475,380	14.37	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			6,239.57000	6.23957	5,190,050	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,443.20000	1.44320	1,864,410	16.26	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			2,039.60000	2.03960	1,497,420	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			9,325.45000	9.32545	10,632,900	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			467.88000	0.46788	296,660	13.65	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			9,128.45000	9.12845	10,427,960	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			6,110.03000	6.11003	5,070,690	16.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,486.51000	1.48651	1,917,900	16.21	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,547.61000	3.54761	2,847,900	14.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,289.47000	4.28947	5,085,850	14.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,633.56000	1.63356	1,226,370	13.69	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call			3,331.73000	3.33173	2,659,600	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,516.78000	4.51678	5,340,740	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			837.85000	0.83785	600,310	13.71	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			4,483.80000	4.48380	5,303,800	14.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,392.73000	3.39273	2,712,690	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,450.77000	4.45077	5,266,820	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,003.28000	1.00328	1,252,280	17.20	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			3,362.30000	3.36230	2,686,210	14.33	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			10,531.95000	10.53195	11,790,500	13.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			7,324.90000	7.32490	8,413,800	13.69	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			2,033.80000	2.03380	1,555,150	13.84	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			6,428.33000	6.42833	7,445,770	13.84	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			8,487.14000	8.48714	7,370,740	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,635.86000	1.63586	2,015,550	16.23	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			11,338.60000	11.33860	10,091,510	17.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,409.88000	6.40988	5,480,800	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,383.61000	3.38361	3,978,750	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,336.83000	6.33683	5,413,430	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,425.62000	3.42562	4,026,440	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			6,373.32000	6.37332	5,447,070	15.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,404.55000	3.40455	4,002,520	15.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,879.85000	5.87985	6,705,040	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,308.04000	4.30804	3,603,970	14.19	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,847.25000	5.84725	6,669,400	14.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.58	Call		4,250.22000	4.25022	3,552,220	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,912.97000	5.91297	6,741,190	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,278.91000	4.27891	3,577,880	14.18	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											0.00	0	128,28
R2044	On	03/11/2022	Bond Future			11.54698	80.35956	11.32978	81.77244	14.26	39,295,824.84	489	73,06
R2044	On	02/02/2023	Bond Future			11.67600	77.42199	11.45096	78.85820	15.89	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.79907	78.89622	11.56612	80.35727	15.67	0.00	0	
R2044	On	03/08/2023	Bond Future			11.91977	76.07589	11.67824	77.56438	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future			12.04905	77.50907	11.80274	78.99987	15.53	0.00	0	
Total R2044 Future											39,295,824.84	489	106,87
R2044	On	03/11/2022	Bond Future	11.39	Call		2,043.75000	2.04375	1,344,410	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		263.45000	0.26345	121,820	12.87	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		5,336.06000	5.33606	6,607,310	12.87	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,590.93000	1.59093	2,288,270	14.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,727.05000	1.72705	1,101,570	13.89	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		1,924.10000	1.92410	2,711,500	13.89	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call		37.36000	0.03736	13,280	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		8,900.02000	8.90002	10,288,820	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,647.77000	1.64777	2,361,310	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,080.63000	2.08063	1,373,180	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,619.21000	1.61921	2,324,640	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		507.99000	0.50799	261,470	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		4,138.38000	4.13838	5,304,740	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,117.70000	2.11770	1,402,160	14.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,261.96000	4.26196	5,143,710	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,231.56000	2.23156	1,672,190	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,222.96000	4.22296	5,099,800	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,260.35000	2.26035	1,696,070	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,184.24000	4.18424	5,056,170	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,202.96000	2.20296	1,648,500	15.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,534.90000	3.53490	2,858,070	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,475.19000	4.47519	5,259,410	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,654.57000	4.65457	3,854,270	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,497.47000	3.49747	4,158,220	15.67	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		5,586.62000	5.58662	4,700,390	16.04	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		2,901.70000	2.90170	3,476,520	16.04	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		3,503.11000	3.50311	2,830,150	15.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,508.44000	4.50844	5,296,530	15.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2044	On	04/05/2023	Bond Future	11.43	Call		3,566.82000	3.56682	2,886,120	15.24	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,442.16000	4.44216	5,222,510	15.24	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,513.63000	3.51363	4,098,140	16.72	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,472.84000	6.47284	5,566,080	16.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,492.02000	3.49202	4,073,750	16.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,398.74000	6.39874	5,497,550	16.70	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,535.38000	3.53538	4,122,680	16.70	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,435.76000	6.43576	5,531,780	16.72	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,519.35000	4.51935	3,821,660	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,037.15000	6.03715	6,830,260	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,549.91000	4.54991	3,849,270	15.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,004.21000	6.00421	6,794,370	15.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,488.87000	4.48887	3,794,130	15.31	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,070.26000	6.07026	6,866,320	15.31	0.00	0	
Total R2044 Option											0.00	0	12,03
Total For R2044											39,295,824.84	489	118,96
R2048	On	03/11/2022	Bond Future			11.46665	79.35672	11.24424	80.84904	14.80	0.00	0	256,86
R2048	On	02/02/2023	Bond Future			11.58813	80.81883	11.35781	82.33582	15.63	0.00	0	
R2048	On	04/05/2023	Bond Future			11.70379	77.89873	11.46543	79.44210	16.29	0.00	0	
R2048	On	03/08/2023	Bond Future			11.81754	79.40375	11.57053	80.97621	15.92	0.00	0	
R2048	On	02/11/2023	Bond Future			11.94124	76.48269	11.68908	78.05911	16.15	0.00	0	
Total R2048 Future											0.00	0	256,86
R2048	On	03/11/2022	Bond Future	10.70	Put		4,384.09000	4.38409	5,623,240	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,198.76000	2.19876	1,447,580	14.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,684.83000	1.68483	2,425,970	14.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,836.71000	4.83671	3,680,370	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		574.80000	0.57480	910,780	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,762.73000	1.76273	1,114,000	14.71	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		513.53000	0.51353	260,360	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,065.56000	2.06556	2,909,150	14.71	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,122.71000	2.12271	1,388,400	14.90	0.00	0	96
R2048	On	03/11/2022	Bond Future	11.30	Put		1,743.88000	1.74388	2,501,890	14.90	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,160.58000	2.16058	1,417,820	14.92	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		1,714.15000	1.71415	2,463,710	14.92	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Call		33.44000	0.03344	11,320	13.26	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,384.72000	9.38472	10,854,920	13.26	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		374.71000	0.37471	180,250	13.69	0.00	0	96
R2048	On	03/11/2022	Bond Future	10.60	Put		4,992.18000	4.99218	6,290,040	13.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,264.93000	2.26493	1,678,280	14.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.06	Put		4,305.46000	4.30546	5,235,800	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,294.80000	2.29480	1,702,870	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,265.31000	4.26531	5,190,370	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,325.07000	2.32507	1,727,840	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,225.68000	4.22568	5,145,440	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		814.26000	0.81426	543,240	14.26	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,719.59000	7.71959	8,965,560	14.26	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,385.81000	2.38581	1,778,020	14.99	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,146.92000	4.14692	5,056,120	14.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,784.17000	3.78417	3,055,230	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,551.34000	4.55134	5,365,770	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,717.32000	3.71732	2,996,520	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,618.76000	4.61876	5,441,330	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,750.55000	3.75055	3,025,680	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,584.81000	4.58481	5,403,310	16.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,459.92000	3.45992	4,064,300	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,801.27000	6.80127	5,830,290	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,438.53000	3.43853	4,040,010	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,724.45000	6.72445	5,759,290	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,481.74000	3.48174	4,089,040	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,762.69000	6.76269	5,794,610	16.38	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,704.60000	4.70460	3,957,290	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,056.25000	6.05625	6,885,360	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,735.97000	4.73597	3,985,530	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,022.02000	6.02202	6,848,000	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,673.30000	4.67330	3,929,140	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,090.64000	6.09064	6,922,900	15.84	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											0.00	0	264,16
R209	On	03/11/2022	Bond Future			11.33561	66.03772	11.11876	67.14654	13.41	0.00	0	20,2
R209	On	02/02/2023	Bond Future			11.46742	67.22457	11.24304	68.35166	14.15	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.59086	65.35190	11.35876	66.49827	14.61	0.00	0	1,2
R209	On	03/08/2023	Bond Future			11.70727	66.64633	11.46704	67.81418	14.28	0.00	0	
R209	On	02/11/2023	Bond Future			11.84285	64.75274	11.59817	65.92090	14.36	0.00	0	
Total R209 Future											0.00	0	23,53
R209	On	03/11/2022	Bond Future	11.02	Call		1,163.85000	1.16385	719,890	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,677.63000	1.67763	2,342,490	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		296.36000	0.29636	144,410	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,609.21000	3.60921	4,566,080	12.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.00	Call			46.16000	0.04616	17,130	12.01	0.00	0	7,7
R209	On	03/11/2022	Bond Future	10.00	Put			6,206.37000	6.20637	7,286,160	12.01	0.00	0	6,0
R209	On	03/11/2022	Bond Future	12.00	Call			4,598.44000	4.59844	3,652,900	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			250.86000	0.25086	414,140	14.78	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.01	Call			1,139.48000	1.13948	702,070	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,705.59000	1.70559	2,377,000	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,188.39000	1.18839	737,900	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,649.89000	1.64989	2,308,220	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,634.45000	2.63445	1,895,060	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			702.36000	0.70236	1,071,790	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			1.11000	0.00111	0,270	12.09	0.00	0	6,0
R209	On	03/11/2022	Bond Future	9.25	Put			10,741.10000	10.74110	11,849,080	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			4.47000	0.00447	1,260	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			9,174.95000	9.17495	10,280,560	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,115.51000	1.11551	684,630	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			1,734.01000	1.73401	2,411,950	12.97	0.00	0	6,0
R209	On	02/02/2023	Bond Future	10.78	Put			3,794.92000	3.79492	4,549,030	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,400.85000	1.40085	1,024,050	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,761.42000	3.76142	4,511,710	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,420.76000	1.42076	1,040,170	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,727.97000	3.72797	4,474,470	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,380.92000	1.38092	1,007,940	13.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,742.59000	3.74259	4,392,390	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			713.99000	0.71399	519,470	13.59	0.00	0	7,5
R209	On	04/05/2023	Bond Future	10.00	Put			8,025.74000	8.02574	8,977,590	13.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,227.83000	2.22783	1,765,430	13.99	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,434.89000	2.43489	1,944,510	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,798.11000	3.79811	4,454,100	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,458.47000	2.45847	1,964,990	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,056.33000	4.05633	4,740,300	13.99	0.00	0	7,5
R209	On	04/05/2023	Bond Future	11.10	Put			3,770.26000	3.77026	4,423,150	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,482.16000	2.48216	1,985,590	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,672.35000	6.67235	5,817,450	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,296.25000	1.29625	1,587,720	16.04	0.00	0	7,5
R209	On	03/08/2023	Bond Future	11.95	Put			2,704.14000	2.70414	3,164,750	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,963.58000	4.96358	4,260,830	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,738.74000	2.73874	3,203,840	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			4,993.11000	4.99311	4,288,120	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,721.38000	2.72138	3,184,240	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,022.70000	5.02270	4,315,460	14.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R209	On	02/11/2023	Bond Future	11.35	Call			3,411.73000	3.41173	2,872,110	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,626.95000	4.62695	5,255,490	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,365.21000	3.36521	2,830,300	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,679.72000	4.67972	5,312,970	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,388.57000	3.38857	2,851,300	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,653.41000	4.65341	5,284,300	13.97	0.00	0	
Total R209 Option											0.00	0	56,00	
Total For R209											0.00	0	79,53	
R210	On	03/11/2022	Bond Future			231.69603	231.69603	231.60933	231.60933			0.00	0	7
R210	On	02/02/2023	Bond Future			235.91451	235.91451	235.82035	235.82035			0.00	0	30
R210	On	04/05/2023	Bond Future			237.32785	237.32785	237.22399	237.22399			0.00	0	
R210	On	03/08/2023	Bond Future			242.07479	242.07479	241.96440	241.96440			0.00	0	
R210	On	02/11/2023	Bond Future			243.44723	243.44723	243.25770	243.25770			0.00	0	
Total R210 Future											0.00	0	1,03	
Total For R210											0.00	0	1,03	
R213	On	03/11/2022	Bond Future			10.96855	80.02919	10.75653	81.01187		9.99	0.00	0	34,05
R213	On	02/02/2023	Bond Future			11.13300	81.46647	10.91163	82.46476		10.19	0.00	0	
R213	On	04/05/2023	Bond Future			11.28115	79.46511	11.05027	80.47973		10.34	0.00	0	
R213	On	03/08/2023	Bond Future			11.42485	81.03810	11.18347	82.07136		9.88	0.00	0	
R213	On	02/11/2023	Bond Future			11.60176	79.01597	11.35488	80.04269		9.77	0.00	0	
Total R213 Future											0.00	0	34,05	
R213	On	03/11/2022	Bond Future	9.13	Call			2.12000	0.00212	0,530	8.42	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,086.87000	8.08687	9,067,960	8.42	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,309.88000	2.30988	3,056,450	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			541.02000	0.54102	299,630	9.27	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,277.19000	2.27719	3,018,480	9.27	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			556.66000	0.55666	309,940	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,865.87000	3.86587	4,774,320	8.61	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			287.65000	0.28765	141,780	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,991.57000	2.99157	3,828,380	8.91	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			510.60000	0.51060	279,730	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,502.24000	4.50224	5,442,370	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			525.67000	0.52567	289,560	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			2.96000	0.00296	0,770	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,771.44000	7.77144	8,751,930	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			69.19000	0.06919	26,640	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,342.89000	2.34289	3,094,700	9.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,244.82000	2.24482	2,980,780	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			129.97000	0.12997	55,740	8.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	10.23	Put		4,036.78000	4.03678	4,781,680	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,028.10000	1.02810	737,680	9.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,634.63000	3.63463	4,342,500	9.69	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Put		4,838.67000	4.83867	5,645,480	9.54	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		833.06000	0.83306	585,640	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,106.24000	4.10624	4,857,110	9.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		846.18000	0.84618	595,770	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,071.51000	4.07151	4,819,390	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		859.26000	0.85926	605,870	9.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,380.71000	3.38071	4,062,860	9.73	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,132.47000	6.13247	5,311,720	11.55	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		541.95000	0.54195	719,490	11.55	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		146.25000	0.14625	90,380	9.92	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		8,644.93000	8.64493	9,587,350	9.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		601.15000	0.60115	409,670	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,152.06000	1.15206	835,920	9.73	0.00	0	9;
R213	On	04/05/2023	Bond Future	10.75	Call		2,042.96000	2.04296	1,625,600	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,387.74000	3.38774	3,985,000	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,002.72000	2.00272	1,590,870	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,438.10000	3.43810	4,040,870	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,022.91000	2.02291	1,608,300	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,412.98000	3.41298	4,012,990	10.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,309.66000	2.30966	2,732,230	10.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,192.52000	4.19252	3,579,720	10.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,294.56000	2.29456	2,715,020	10.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,139.05000	4.13905	3,530,490	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,324.85000	2.32485	2,749,550	10.20	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,165.76000	4.16576	3,555,070	10.21	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,809.21000	2.80921	2,346,230	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,801.99000	3.80199	4,365,730	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,829.71000	2.82971	2,364,570	9.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,779.90000	3.77990	4,341,480	9.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,788.45000	2.78845	2,327,630	9.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,823.85000	3.82385	4,389,750	9.49	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,33
R214	On	03/11/2022	Bond Future			11.48059	63.45390	11.26357	64.61373	14.73	0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.60826	64.59354	11.38378	65.77248	15.57	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.72177	62.52512	11.48995	63.72447	16.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future			11.83021	63.76311	11.59057	64.98505	15.81	0.00	0	
R214	On	02/11/2023	Bond Future			11.95772	61.66883	11.71357	62.89321	16.00	0.00	0	
Total R214 Future											0.00	0	89,88
R214	On	03/11/2022	Bond Future	11.34	Call			1,754.98000	1.75498	1,168,720	14.91	0.00	0
R214	On	03/11/2022	Bond Future	11.34	Put			1,342.68000	1.34268	1,916,250	14.91	0.00	0
R214	On	03/11/2022	Bond Future	11.35	Call			1,785.64000	1.78564	1,192,870	14.93	0.00	0
R214	On	03/11/2022	Bond Future	11.35	Put			1,319.71000	1.31971	1,886,770	14.93	0.00	0
R214	On	03/11/2022	Bond Future	11.36	Call			1,816.55000	1.81655	1,217,290	14.95	0.00	0
R214	On	03/11/2022	Bond Future	11.36	Put			1,297.05000	1.29705	1,857,620	14.95	0.00	0
R214	On	02/02/2023	Bond Future	11.08	Call			1,796.12000	1.79612	1,340,720	14.90	0.00	0
R214	On	02/02/2023	Bond Future	11.08	Put			3,448.28000	3.44828	4,171,820	14.90	0.00	0
R214	On	02/02/2023	Bond Future	11.09	Call			1,819.72000	1.81972	1,360,230	14.92	0.00	0
R214	On	02/02/2023	Bond Future	11.09	Put			3,416.42000	3.41642	4,135,870	14.92	0.00	0
R214	On	02/02/2023	Bond Future	11.07	Call			1,772.53000	1.77253	1,321,210	14.89	0.00	0
R214	On	02/02/2023	Bond Future	11.07	Put			3,480.21000	3.48021	4,207,830	14.89	0.00	0
R214	On	04/05/2023	Bond Future	11.36	Put			3,667.54000	3.66754	4,304,060	15.96	0.00	0
R214	On	04/05/2023	Bond Future	11.37	Call			3,005.69000	3.00569	2,439,710	15.97	0.00	0
R214	On	04/05/2023	Bond Future	11.37	Put			3,640.67000	3.64067	4,274,040	15.97	0.00	0
R214	On	04/05/2023	Bond Future	11.38	Call			3,032.53000	3.03253	2,463,390	15.99	0.00	0
R214	On	04/05/2023	Bond Future	11.38	Put			3,614.19000	3.61419	4,244,400	15.99	0.00	0
R214	On	04/05/2023	Bond Future	11.36	Call			2,979.17000	2.97917	2,416,340	15.96	0.00	0
R214	On	03/08/2023	Bond Future	12.14	Call			5,468.56000	5.46856	4,710,320	16.31	0.00	0
R214	On	03/08/2023	Bond Future	12.14	Put			2,721.74000	2.72174	3,185,440	16.31	0.00	0
R214	On	03/08/2023	Bond Future	12.15	Call			5,499.55000	5.49955	4,739,050	16.33	0.00	0
R214	On	03/08/2023	Bond Future	12.15	Put			2,704.50000	2.70450	3,165,940	16.33	0.00	0
R214	On	03/08/2023	Bond Future	12.16	Call			5,530.82000	5.53082	4,768,060	16.34	0.00	0
R214	On	03/08/2023	Bond Future	12.16	Put			2,687.61000	2.68761	3,146,790	16.34	0.00	0
R214	On	02/11/2023	Bond Future	11.47	Put			4,937.51000	4.93751	5,589,120	15.70	0.00	0
R214	On	02/11/2023	Bond Future	11.45	Call			3,627.98000	3.62798	3,060,110	15.68	0.00	0
R214	On	02/11/2023	Bond Future	11.45	Put			4,993.35000	4.99335	5,649,860	15.68	0.00	0
R214	On	02/11/2023	Bond Future	11.46	Call			3,652.64000	3.65264	3,082,320	15.69	0.00	0
R214	On	02/11/2023	Bond Future	11.46	Put			4,965.36000	4.96536	5,619,420	15.69	0.00	0
R214	On	02/11/2023	Bond Future	11.47	Call			3,677.38000	3.67738	3,104,610	15.70	0.00	0
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,88
Total for Bond											205,189,489.93	1,659	1,495,74
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			822.99200	822.99200	833.71800	833.71800				0.00	0	86
GOVI On 02/02/2023 GOVI			837.75400	837.75400	848.64800	848.64800				0.00	0	
GOVI On 04/05/2023 GOVI			853.65600	853.65600	864.72800	864.72800				0.00	0	
GOVI On 03/08/2023 GOVI			870.52200	870.52200	881.79600	881.79600				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI			886.94000	886.94000	898.14800	898.14800			0.00	0	
Total GOVI Future												0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call			133,080.00000	13.30800	25,820,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			132,980.00000	13.29800	25,720,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			132,880.00000	13.28800	25,620,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			21,720.00000	2.17200	130,660,000		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			21,820.00000	2.18200	130,760,000		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			21,920.00000	2.19200	130,860,000		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			118,680.00000	11.86800	7,960,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			118,580.00000	11.85800	7,860,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			118,480.00000	11.84800	7,760,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			445,860.00000	44.58600	333,120,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			445,760.00000	44.57600	333,020,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			445,660.00000	44.56600	332,920,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			123,280.00000	12.32800	11,200,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			123,480.00000	12.34800	11,400,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			123,380.00000	12.33800	11,300,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	86
Total for GOVI												0.00	0	86
AL37	On	03/11/2022	Index Future			827.94900	827.94900	831.53300	831.53300			0.00	0	
AL37	On	02/02/2023	Index Future			842.79900	842.79900	846.42400	846.42400			0.00	0	
AL37	On	04/05/2023	Index Future			858.79700	858.79700	862.46200	862.46200			0.00	0	
AL37	On	03/08/2023	Index Future			875.76500	875.76500	879.48500	879.48500			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/11/2023	Index Future			892.28200	892.28200	895.79500	895.79500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			947.00200	947.00200	958.03200	958.03200			0.00	0	
AL7T	On	02/02/2023	Index Future			963.98700	963.98700	975.18900	975.18900			0.00	0	
AL7T	On	04/05/2023	Index Future			982.28600	982.28600	993.66700	993.66700			0.00	0	
AL7T	On	03/08/2023	Index Future			1,001.69300	1,001.69300	1,013.28000	1,013.28000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,020.58600	1,020.58600	1,032.07000	1,032.07000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			834.73900	834.73900	845.53700	845.53700			0.00	0	13
ALBI	On	02/02/2023	Index Future			849.71100	849.71100	860.68000	860.68000			0.00	0	
ALBI	On	04/05/2023	Index Future			865.84000	865.84000	876.98800	876.98800			0.00	0	
ALBI	On	03/08/2023	Index Future			882.94700	882.94700	894.29700	894.29700			0.00	0	
ALBI	On	02/11/2023	Index Future			899.60000	899.60000	910.88200	910.88200			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			326.36000	326.36000	326.41400	326.41400			0.00	0	70
IGOV	On	02/02/2023	Index Future			332.29400	332.29400	332.33900	332.33900			0.00	0	
IGOV	On	04/05/2023	Index Future			338.67900	338.67900	338.71400	338.71400			0.00	0	
IGOV	On	03/08/2023	Index Future			345.44700	345.44700	345.47600	345.47600			0.00	0	
IGOV	On	02/11/2023	Index Future			352.03700	352.03700	351.95800	351.95800			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.81500	94.18500	5.80500	94.19500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45500	93.54500	6.44500	93.55500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.52000	93.48000	6.51000	93.49000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.05500	92.94500	7.02500	92.97500			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.13000	92.87000	7.10000	92.90000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.55000	92.45000	7.49000	92.51000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.64000	92.36000	7.57000	92.43000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.05500	91.94500	7.98500	92.01500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.16500	91.83500	8.09500	91.90500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.17000	91.83000	8.11000	91.89000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.18000	91.82000	8.11000	91.89000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.16500	91.83500	8.10500	91.89500			0.00	0	
Total Jibar Future												0.00	0	41

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										205,189,489.93	1,659	1,497,86
ABCPI3 On 07/12/2023 Spot Bond			1.81800	330.34348	1.81800	330.21000				0.00	0	60,000,00
Total ABCPI3 SPOT										0.00	0	60,000,00
Total For ABCPI3										0.00	0	60,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.90609				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.44114				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.93500	100.95901	9.93500	100.93226				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.85500	88.25985	11.85500	88.23209				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.15389				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.77922				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.72862				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.14579				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.52676				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN27 On 25/05/2027 Spot Bond					0.00000	102.61362				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 ABFN23 SPOT										0.00	0	100,000,00
Total For ABFN23										0.00	0	100,000,00
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.74975				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	104.29208				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN21 On 29/08/2023 Spot Bond					0.00000	100.65833				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond					0.00000	100.84671				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN31 On 29/08/2028 Spot Bond					0.00000	101.06392				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.69414				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	101.06779				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.86771				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	101.21974				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	101.77797				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	99.86994				0.00	20,000,000,000	10,000,000,00
Total ABFN39 SPOT										0.00	20,000,000,000	10,000,000,00
Total For ABFN39										0.00	20,000,000,000	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.02066				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.85240				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.48206				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.89558				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.91687				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.93211				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.30371				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.36607				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.27859				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.20893				0.00	0	2,500,000,00
Total ABFN49 SPOT										0.00	0	2,500,000,00
Total For ABFN49										0.00	0	2,500,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.98156				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.08186				0.00	0	
Total ABFN51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.06862				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.45845				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.47004				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.47976				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGNO On 27/06/2025 Spot Bond					0.00000	101.19796				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGNO On 27/06/2027 Spot Bond					0.00000	101.43663				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGNO On 27/06/2029 Spot Bond					0.00000	101.26765				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.53738				0.00	0	75,000,00
Total ABJ01 SPOT										0.00	0	75,000,00
Total For ABJ01										0.00	0	75,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.21877				0.00	0	350,000,00
Total ABJ02 SPOT										0.00	0	350,000,00
Total For ABJ02										0.00	0	350,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.10390				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.46565				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.49926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.49000	6.49000	6.49000	154.06187				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.72932	100.00000	45.61248				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.22000	2.22000	2.22000	164.86946				0.00	0	15,000,00
Total ABN61 SPOT										0.00	0	15,000,00
Total For ABN61										0.00	0	15,000,00
ABN62 On 31/03/2028 Spot Bond			3.17000	3.17000	3.17000	223.22374				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	238.26974				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.55000	8.55000	8.55000	99.82944				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.85000	8.85000	8.85000	108.01736				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.08000	103.61628	7.08000	103.59643				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.54000	108.45328	8.54000	108.42864				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.26000	109.02028	9.26000	108.99347				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.52000	106.75076	7.52000	106.72934				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.28500	98.36124	9.28500	98.33698				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.30413	100.00000	12.27705				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.94000	329.86292	1.94000	329.72854				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.72500	11.72500	11.72500	100.46747				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.64432				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.60062				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.52489				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.59659				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.59659				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.63380				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.63380				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.95492				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.52664				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.30637				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.36873				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.57752				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.31883				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.33660				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.32323				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.56298				0.00	123,400,000	395,000,000
Total AGT01 SPOT										0.00	123,400,000	395,000,000
Total For AGT01										0.00	123,400,000	395,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.39952				0.00	147,200,000	835,400,000
Total AGT02 SPOT										0.00	147,200,000	835,400,000
Total For AGT02										0.00	147,200,000	835,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.41928				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.06675				0.00	0	1,000,000,000

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 AGT04 SPOT										0.00	0	1,000,000.00
Total For AGT04										0.00	0	1,000,000.00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.87416				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.90226				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.15000	96.56757	9.15000	96.54409				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.94466				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.08587				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.26215				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.79989				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.34555				0.00	0	224,300.00
Total AHF5A2 SPOT										0.00	0	224,300.00
Total For AHF5A2										0.00	0	224,300.00
AHF5A On 21/08/2023 Spot Bond			9.07500	101.19916	9.07500	101.17476				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.32946				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.35932				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.37768				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.86174				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.88018				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.33136				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.35921				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.37755				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.50548				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.46937				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.54657				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.36837				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.36150				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.38669				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.37799				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.97625				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.51911				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.24000	105.66770	9.24000	105.64162				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.79000	101.72551	9.79000	101.69910				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71500	89.65235	12.71500	89.62233				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.35000	200.17390	5.35000	200.07404				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.39008				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.96228				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.92025				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.78235				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.76161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.40413				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.02500	253.25067	5.02500	253.12651				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63500	218.84359	5.63500	218.73277				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.04000	213.72971	4.04000	213.63058				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.01500	117.17153	5.01500	117.11420				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.69073				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.74319				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.42390				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.50860				0.00	93,600,000	596,300,000
Total ASN278 SPOT										0.00	93,600,000	596,300,000
Total For ASN278										0.00	93,600,000	596,300,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.36483				0.00	62,400,000	321,900,000
Total ASN279 SPOT										0.00	62,400,000	321,900,000
Total For ASN279										0.00	62,400,000	321,900,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.35841				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 13/09/2025 Spot Bond					0.00000	99.89600				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.37405				0.00	0	171,400,00
Total ASN291 SPOT										0.00	0	171,400,00
Total For ASN291										0.00	0	171,400,00
ASN30(On 20/12/2023 Spot Bond					0.00000	101.51352				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.45728				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	115.79979				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.16500	5.16500	5.16500	103.86055				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.58920				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.78078				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.62181				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.96569				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.12500	115.61267	5.12500	115.55576				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.53533				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.00687				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.66026				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.48066				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.48066				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.18883				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	101.90981				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.62025				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	102.11640				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	101.85901				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	99.86106				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2023 Spot Bond					0.00000	99.86106				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	101.89774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.81551				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.33629				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.78323				0.00	40,000,000	599,200,000
Total ASN399 SPOT										0.00	40,000,000	599,200,000
Total For ASN399										0.00	40,000,000	599,200,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.45875				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.67736				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.01437				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.90242				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.34557				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.38164				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.76244				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 20/03/2023 Spot Bond					0.00000	102.05942				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.79683				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.86203				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.86911				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.53500	9.53500	9.53500	100.87643				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.19000	11.19000	11.19000	99.74132				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.78381				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.88102				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.16095				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.86250				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.05000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.97500	10.97500	10.97500	99.49778				0.00	0	
Total ASN486 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.10779			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.89206			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.89206			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.46671			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.54500	96.72362	10.54500	96.69648		898,434,000,000.00	85,200,000	51,400,00	
Total ASN508 SPOT								898,434,000,000.00	85,200,000	51,400,00	
Total For ASN508								898,434,000,000.00	85,200,000	51,400,00	
ASN50: On 21/12/2026 Spot Bond			9.72500	96.45688	9.72500	96.43185		0.00	0		
Total ASN509 SPOT								0.00	0		
Total For ASN509								0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.27500	95.30023	10.27500	95.27414		0.00	0		
Total ASN510 SPOT								0.00	0		
Total For ASN510								0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.27500	95.30023	10.27500	95.27414		0.00	0		
Total ASN511 SPOT								0.00	0		
Total For ASN511								0.00	0		
ASN52: On 31/07/2024 Spot Bond			9.10000	100.97198	9.10000	100.94757		0.00	0		
Total ASN522 SPOT								0.00	0		
Total For ASN522								0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	101.17594	11.05000	101.14637		0.00	0		
Total ASN525 SPOT								0.00	0		
Total For ASN525								0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	101.17073	11.00000	101.14129		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	101.11856	10.50000	101.09045		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.11856	10.50000	101.09045				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.33813				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.79648				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.30683				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.88500	100.89237	10.88500	100.86332				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.97500	100.16333	10.97500	100.44961				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.83500	100.76403	10.83500	100.73515				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.26220				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.98898				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.01705				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.73654				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57 On 20/12/2022 Spot Bond					0.00000	101.41511				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.94877				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.88344				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	99.50296				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.36000	100.88462	9.36000	100.85968				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.02286				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.99720				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.92404				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.94758				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.24703				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.82965				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.92491				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.64072				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.72239				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.53553				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.30164				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.72399				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.46430				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.20678				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.27154				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.65558				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.79949				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02428				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.87436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.91162				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.11528				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.53320				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.21685				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.45060				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.30034				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.38762				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.73176				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.79730				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.20682				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	102.48563				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	101.50837				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.85016				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.88721				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.18897				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.86741				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.57881				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.58974				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.92890				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.63411				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.77574				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.47735				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.55227				0.00	0	
Total ASN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.81722				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	101.06755				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.17067				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	99.91646				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.98437				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.02017				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.86356				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.19136				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.54678				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.52418				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.54603				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.85210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.82728				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.90333				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.80656				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.97880	9.97880	9.97880	104.01652				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.81737				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.05989				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.91467				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.82217				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.82321				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.83390				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.36284				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	101.36551				0.00	4,400,000,000	2,200,000,000
Total ASN818 SPOT										0.00	4,400,000,000	2,200,000,000
Total For ASN818										0.00	4,400,000,000	2,200,000,000
ASN820 On 02/04/2026 Spot Bond					0.00000	101.24634				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.04768				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.59685				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.54197				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.10850				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.31823				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.31489				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.20174				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.04187				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.04187				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.91479				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.58051				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.86243				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.85578				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.85578				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.04137				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.96968				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.80469				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.81061				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.82837				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.96990				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.96435				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.52426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.56812				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.19143				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.01628				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.88105				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	101.87617				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.32223				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.97994				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	99.97994				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	99.98285				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.87969				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 14/06/2027 Spot Bond					0.00000	99.87969				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	101.82383				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 15/09/2022 Spot Bond					0.00000	101.39144				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	101.43843				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 27/09/2022 Spot Bond					0.00000	101.20315				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	101.59526				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	101.56273				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.81175				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	99.97890				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	101.10351				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	101.19570				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	99.84816				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.42500	102.65468	11.42500	101.43596				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.59847				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.49608				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.37043				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000.00	7,000,000,000	7,000,000,000	
Total ASN913 SPOT									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For ASN913									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.34765				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.80084				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.17457				0.00	50,000,000,000	50,000,000,000
Total BAW31 SPOT										0.00	50,000,000,000	50,000,000,000
Total For BAW31										0.00	50,000,000,000	50,000,000,000
BAW33 On 13/10/2023 Spot Bond			7.43500	101.16984	7.43500	101.14967				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.18971				0.00	123,000,000	1,000,000,000
Total BAW34 SPOT										0.00	123,000,000	1,000,000,000
Total For BAW34										0.00	123,000,000	1,000,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.15938				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.98107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.20591				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.33184				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.34000				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.33500	12.33500	12.33500	104.90246				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.23622				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.34212				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.91359				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.29004				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.07690				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.04084				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.78445				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.87984				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.82306				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.02118				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.55873				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.02674				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.97785				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.73789				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.78506				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.73741				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.62873				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.71850				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.78541				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.88094				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.88006				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.11807				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.35407				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.16603				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.11897				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.15128				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.44151				0.00	0	500,000,00
Total BAYB20 SPOT										0.00	0	500,000,00
Total For BAYB20										0.00	0	500,000,00
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.11843				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.09963				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.11807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.28000	9.28000	9.28000	98.17178				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.79303				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.23067				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.81250				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.39279				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.04293				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.39276				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.58011				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.88018				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.64258				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	104.64934				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	99.92348				0.00	0	150,000,00
Total BGT01 SPOT										0.00	0	150,000,00
Total For BGT01										0.00	0	150,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.95618				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.98000	104.82390	7.98000	104.80161				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.37911				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.77572				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.19889				0.00	0	30,000,00
Total BID15 SPOT										0.00	0	30,000,00
Total For BID15										0.00	0	30,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.24852				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.28797				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.95286				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.18233				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.82600				0.00	0	
Total BNPP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.04500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.86100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.39500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.32693				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.51842				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.26450				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.44338				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.38962				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.46287				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.33429				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.15658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	100.70519				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.72469				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	100.52252				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	100.66128				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.32962				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.02545				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.60372				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.50932				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.77500	105.47190	8.77500	105.44715				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.07500	106.83309	9.07500	106.80719				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.62500	103.18190	9.62500	103.15554				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.16500	11.16500	11.16500	99.26349				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.00703				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.26370				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.27819				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.22703				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.28766				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.73356				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.46679	4.77000	105.66300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.55000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.59840				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.99500	107.13029	8.99500	107.10469				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	112.09349	8.70700	110.61300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.82456				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.86012				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.26500	103.97171	11.26500	103.94075				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	116.02132	6.50000	108.67300				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.01900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.51350				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.52536				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.52212				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			4.92000	155.00614	4.92000	154.93071				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.36000	153.45795	5.36000	153.38148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.47996				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.64000	102.69584	8.64000	102.67184				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.48047				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.14949				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.20555				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.81358				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.03930				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.79544				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.21926				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.61654				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			10.10000	99.83424	10.10000	99.80668				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.15000	103.53662	10.15000	103.50824				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.31815				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.91976				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.20795				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			9.36000	99.96031	9.36000	99.89874				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.26691				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.09489				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.12346				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.36018				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.91976				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.62292				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.98727				0.00	0	
Total CLN534 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.50500	101.08948	10.50500	101.06135				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.45745				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.94582				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.10935				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.38700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.35608				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.97500	100.65008	9.97500	100.62346				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.02500	104.57495	10.02500	104.54716				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.11500	103.40417	10.11500	103.37645				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.76992				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.53508				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.56733				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.32490				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.21524				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	130.11500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.60867				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.47500	102.42106	10.47500	102.42279				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.97500	103.77787	9.97500	103.75042				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.92891				0.00	800,000,000	400,000,000
Total CLN564 SPOT										0.00	800,000,000	400,000,000
Total For CLN564										0.00	800,000,000	400,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.46066				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.69753				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.01762				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.58222				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.20500	102.62890	10.20500	102.60114				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.58919				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.58449				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.85814				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.75395				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.95170				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.29855				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.61332				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.81426				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.96253				0.00	0	
Total CLN584 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.44739				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.14951				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.54856				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	99.77762				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.76346				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.48974				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.34000	157.75398	3.34000	126.55880				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.49957				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.46084				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.32088				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.44500	9.44500	9.44500	102.08107				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.23554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.92409				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.50452				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.50452				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.48800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.03000	9.03000	9.03000	100.30411				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.67377				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.78588				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.93491				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.98216				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.35615				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.60500	103.16652	9.60500	103.14009				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.92678				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.02203				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.01996				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.39993				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.17817				0.00	0	210,000,00
Total CLN615 SPOT										0.00	0	210,000,00
Total For CLN615										0.00	0	210,000,00
CLN616 On 20/12/2029 Spot Bond					0.00000	99.18400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.24893				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.80992				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.22704				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.84455				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.86951				0.00	400,000,000	200,000,00
Total CLN621 SPOT										0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN621										0.00	400,000,000	200,000,000
CLN621 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.95802				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.18000	101.36507	8.18000	101.34304				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.46836				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.32006				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.66000	61.04042	12.66000	80.27656				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.35195				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.67500	97.62763	10.67500	97.60004				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.46675				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.35440				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.35905				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.61358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.97990				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.34539				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.46513				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.64344				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.49741				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.88038				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.34677				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.48040				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.07409				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.48259				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.59117				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN649 On 31/05/2026 Spot Bond					0.00000	100.18628				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.46513				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.39496				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.46513				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.73400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.78673				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.74585				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	102.03137				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.41500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	118.31800				0.00	0	
Total CLN663 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.62200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.29975				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.39249				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.53608				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.63773				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.01094				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.50278				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			3.92498	158.57853	3.92498	128.81324				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.92498	158.57853	3.92498	128.81407				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.51084				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.49236				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.31198				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.47676				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.01876				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.43641				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.47096				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.77151				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.70816				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.70795				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.98503				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.38600				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	101.52495				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.58466				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.79068				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.27845				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	107.24796				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.15669				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.54077				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.32874				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.90525				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.35307				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.54306				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.58637				0.00	0	
Total CLN708 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.49438				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.82706				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.06976				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.90250				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.51260				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.50301				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.50301				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.50301				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.86693				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.92779				0.00	0	
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	79.86520				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.18724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.13583				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.89668				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.39727				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.39727				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.39727				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.41885				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.41885				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.41885				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.39286				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.42993				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.06781				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.92671				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.24392				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	102.02960				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.31926				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.09900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.94259				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.45975				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.60757				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.77926				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.30900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.14606				0.00	0	
Total CLN745 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.19881				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.52489				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.90437				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	99.92241				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.20854				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.68500	7.68500	7.68500	100.53084				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.17064				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.40949				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.34423				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.51328				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.67206				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.78235				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.64555				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.68500	7.68500	7.68500	100.53084				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.67024				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN769 On 23/09/2026 Spot Bond					0.00000	104.56479				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	98.60237				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.34764				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.67613				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.22950				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.93174				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.58500	6.58500	6.58500	121.20274				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.18069				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.21066				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.80675				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.81189				0.00	0	
Total CLN780 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			10.93500	10.93500	10.93500	99.86356				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.90948				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.83759				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.84889				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.49902				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	101.35204				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.49902				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.40630				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	106.23897				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.51200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.96827				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.49908				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.90981				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.91450				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.91450				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.19243				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.16869				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.81498				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN805 On 20/04/2023 Spot Bond					0.00000	101.04109				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.91975				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.19364				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.84786				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.40601				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.28000	98.19612	9.28000	98.17178				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.41669				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.99291				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.74341				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.57384				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.57384				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN815 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.90987				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.91975				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.80676				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.90987				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.49909				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.90987				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.90987				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.90953				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.90987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.01147				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.90965				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.31521				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.15426				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.90953				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	101.01568				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.19129				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.19143				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.19143				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.19134				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.82389				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN839 On 20/06/2027 Spot Bond					0.00000	101.50896				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.40794				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.41800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.89100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.74300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.01941				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.34481				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.34744				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.54069				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.54069				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.54033				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.97666				0.00	0	
Total CLN850 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.74397				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.25831				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.31577				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.29433				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.32604				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.29292				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	101.30761				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond			100.00000		0.00000	82.79249				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.01424				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.03917				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.95711				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	99.97984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	110.86593				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.08000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.44000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.27688				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.68927				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.78634				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.79650				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.79136				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.31619				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.19129				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.68599				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN875 On 29/10/2025 Spot Bond					0.00000	100.85456				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.82467				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.43696				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.50457				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.47869				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.45469				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.89330				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.44001				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.65049				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			10.87500	10.87500	10.87500	96.91318				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.61000	104.97209	9.61000	104.94517				0.00	0	300,000,00
Total COJ05 SPOT										0.00	0	300,000,00
Total For COJ05										0.00	0	300,000,00
COJ08 On 22/06/2026 Spot Bond			11.24500	103.06722	11.24500	103.03642				0.00	0	
Total COJ08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.70000	101.71599	10.70000	101.68702				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.07500	103.96493	9.07500	103.93972				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.03500	93.43351	13.03500	93.40128				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62500	93.56284	11.62500	93.53396				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.85442				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.98063				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.34134				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.57011				0.00	280,000,000	190,000,000
Total DSY02 SPOT										0.00	280,000,000	190,000,000
Total For DSY02										0.00	280,000,000	190,000,000
DSY03 On 21/11/2024 Spot Bond			10.37500	103.37500	10.37500	103.25831				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.27093				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.59701				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.53516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY06 SPOT									0.00	0	
Total For DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.34996			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.13025			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.16351			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.59000	101.39454	7.59000	101.37420			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.50186	100.00000	71.36872			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.50186	100.00000	71.36872			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.14000	101.29473	9.14000	101.27014		40,453,640,000,000.00	4,426,000,000	2,213,000,000	
Total DV24 SPOT								10,453,640,000,000.00	4,426,000,000	2,213,000,000	
Total For DV24								10,453,640,000,000.00	4,426,000,000	2,213,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.56730	9.69000	100.54145		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.56730	9.69000	100.54145		0.00	0		
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV27 On 02/02/2027 Spot Bond			10.57500	96.95597	10.57500	96.92882		0.00	0		
Total DV27 SPOT								0.00	0	0	
Total For DV27								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.63500	93.76434	11.63500	93.73553		0.00	0		
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.59079	10.10000	100.56387		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.59079	10.10000	100.56387		0.00	0		
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.90762		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.95355				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.26338				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.82275				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.91854				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	99.85304				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	98.98793				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.47571				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.72973				0.00	180,000,000	90,000,00
Total DVFB27 SPOT										0.00	180,000,000	90,000,00
Total For DVFB27										0.00	180,000,000	90,000,00
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.04508				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.75944				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.28714				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.66531				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.84667				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.84187				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.55000	101.81658	8.55000	101.79342				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.28500	115.50892	5.28500	115.45159				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01500	104.06876	5.01500	104.01784				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	144.61516	2.25000	144.55508				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.38000	162.59032	3.38000	162.51785				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39500	148.97973	3.39500	148.91326				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			3.40000	144.32601	3.40000	144.26162				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10500	118.75637	5.10500	118.69791				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.98500	106.39786	4.98500	106.34589				0.00	0	
Total EL36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	144.61516	2.25000	144.55508				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	167.01068				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.30669				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	151.53076				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	153.72187				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.60155				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.69379				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.66188				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.94688				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.72436				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.50104				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.10243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	92.85601				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.97772				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	102.78920				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.12760				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68500	102.52886	10.68500	102.49987				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.53500	12.53500	12.53500	95.09001				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.58500	12.58500	12.58500	99.31207				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.77500	10.77500	10.77500	101.41817				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.77500	10.77500	10.77500	101.08667				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.51500	12.51500	12.51500	70.44776				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.81500	11.81500	11.81500	98.95273				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			12.51500	12.51500	12.51500	92.38075				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.44381				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01887				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.90197				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.92994				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.62335				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.12999				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.21418				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.01967				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.88252				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.56625				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	99.88989				0.00	0	
Total EPFC51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPFC51										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.51015				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.17393				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.04532				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.79169				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.38795				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.08988				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.55256				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.72796				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.46047				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.47843				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.46936				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.48732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.46965			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.44862			0.00	0	
Total ERS29 SPOT									0.00	0	
Total For ERS29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.46657			0.00	0	
Total ERS30 SPOT									0.00	0	
Total For ERS30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.83000	101.98097	7.83000	101.95973		3,915,000,000,000.00	500,000,000	4,000,000,000	
Total ES23 SPOT								3,915,000,000,000.00	500,000,000	4,000,000,000	
Total For ES23								3,915,000,000,000.00	500,000,000	4,000,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.17476	10.00000	101.14806		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.71500	97.91578	9.71500	97.89040		24,605,973,244,000.00	2,532,781,600	5,722,317,300	
Total ES26 SPOT								24,605,973,244,000.00	2,532,781,600	5,722,317,300	
Total For ES26								24,605,973,244,000.00	2,532,781,600	5,722,317,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.42336	7.85000	103.40160		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.18500	71.87930	11.97000	72.89056		14,221,196,358,000.00	1,167,106,800	3,140,982,000	
Total ES33 SPOT								14,221,196,358,000.00	1,167,106,800	3,140,982,000	
Total For ES33								14,221,196,358,000.00	1,167,106,800	3,140,982,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.88002	7.50000	99.86004		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.48500	74.20250	12.27000	75.37621		1,417,207,308,000.00	113,512,800	1,087,689,200	
Total ES42 SPOT								1,417,207,308,000.00	113,512,800	1,087,689,200	
Total For ES42								1,417,207,308,000.00	113,512,800	1,087,689,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.16499	8.50000	103.14153		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.50500	11.50500	11.50500	100.73037				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.63000	12.63000	12.63000	96.18218				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.18712				0.00	3,252,000,000	813,000,000
Total EXX05 SPOT										0.00	3,252,000,000	813,000,000
Total For EXX05										0.00	3,252,000,000	813,000,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.62582				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34547				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.50526				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.85329				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.98666				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.71977				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.75653				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.34896				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.36738				0.00	0	
Total FIFG04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.37200			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.63697			0.00	0	1,100,000,00
Total FRB22 SPOT									0.00	0	1,100,000,00
Total For FRB22									0.00	0	1,100,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.83122			0.00	1,680,000,000	840,000,00
Total FRB23 SPOT									0.00	1,680,000,000	840,000,00
Total For FRB23									0.00	1,680,000,000	840,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.21970			0.00	747,900,000	689,100,00
Total FRB24 SPOT									0.00	747,900,000	689,100,00
Total For FRB24									0.00	747,900,000	689,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.96616			0.00	92,700,000	557,600,00
Total FRB25 SPOT									0.00	92,700,000	557,600,00
Total For FRB25									0.00	92,700,000	557,600,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.04066			0.00	0	8,286,777,00
Total FRB26 SPOT									0.00	0	8,286,777,00
Total For FRB26									0.00	0	8,286,777,00
FRB27 On 03/06/2026 Spot Bond			9.35500	105.27997	9.35500	105.25367			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.19448			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.22827			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.27500	99.80033	9.27500	99.77561		696,552,500,000.00		75,100,000	15,700,00
Total FRB30 SPOT								696,552,500,000.00		75,100,000	15,700,00
Total For FRB30								696,552,500,000.00		75,100,000	15,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.31493			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.42000	331.91824	1.42000	331.78768				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.24500	2.24500	2.24500	164.77390				0.00	0	50,000,00
Total FRBI25 SPOT										0.00	0	50,000,00
Total For FRBI25										0.00	0	50,000,00
FRBI28 On 31/03/2028 Spot Bond			3.24000	222.53222	3.24000	222.43378				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	116.18174				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	232.05139				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.14500	101.70394	5.14500	101.65375				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	101.00687	5.16000	100.95707				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.75000	8.75000	8.75000	83.51673				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.78000	8.78000	8.78000	82.63199				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	159.98947				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.32317				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.51919				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.03523				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.72400	9.72400	9.72400	100.92037				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.34777				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.65565				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.27000	3.27000	3.27000	119.85334				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.73322				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.49558				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.10000	3.10000	3.10000	117.73722				0.00	0	
Total FRC286 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.47416				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.51246				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.51894				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.16336				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.89085				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.19123				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.19591				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.32717				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.19641				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.17070				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.44786				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.62927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.76488				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.21381				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.70173				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.88956				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.61179				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.76461				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.90013				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.64437				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.16353				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.95841				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.17075				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	100.20200				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.62092				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.94480				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.49872				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.19695				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.31242				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.64825				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	102.04447				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.48156				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.00463				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.87805				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.40766				0.00	0	
Total FRC347 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.25650				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.97894				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.96367				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.18091				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.17987				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.16858				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.04209				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.99662				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.00426				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.62237				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.03092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.90520				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.27051				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.71523				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.69139				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.99314				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	102.31812				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.19076				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.83776				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.84858				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.04479				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.04113				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	103.94820				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.21052				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.12397				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.11309				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.49581				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.74185				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	101.66628				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 15/02/2025 Spot Bond					0.00000	100.47261				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.47261				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC384 On 16/02/2025 Spot Bond					0.00000	100.45073				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.45073				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC386 On 07/12/2023 Spot Bond					0.00000	100.38194				0.00	0	
Total FRC388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.98072				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.07406				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.80938				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.83255				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.65526				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.57726				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.98069				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.88377				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.73686				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.94767				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.02718				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.08965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.91000	10.91000	10.91000	100.03387				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	102.24520				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.61021				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.24500	13.24500	13.24500	103.08253				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.50841				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	101.47368				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	101.19807				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	101.93132				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.43500	11.43500	11.43500	104.39376				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.98072				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.05771				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	100.21084				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.09851				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.19706				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.20253				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	95.81518				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.05761				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.20999				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.08994				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.98072				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.65275				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.61485				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.61485				0.00	0	
Total FRC423 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.19612				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.98062				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.87027				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.91952				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.56376				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.41742				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.44808				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.33051				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.37292				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.30698				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.32428				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.21054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.17999				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.79500	9.79500	9.79500	102.10082				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.66000	108.82569	4.66000	108.77327				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86500	119.33761	4.86500	119.27970				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.86944				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.08447				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.73894				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.99329				0.00	40,000,000	20,000,000
Total FRJ25 SPOT										0.00	40,000,000	20,000,000
Total For FRJ25										0.00	40,000,000	20,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.15439				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.18843				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.18384				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.90283				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.19585				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.82743				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.36454				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	108.84447				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.83500	4.83500	4.83500	119.71847				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.55846				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.97500	117.74456	4.97500	117.68707				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.00500	231.43987	5.00500	231.32656				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.11500	115.75336	5.11500	115.69642				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.00500	5.00500	5.00500	231.32656				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.42000	160.43019	3.42000	160.35851				0.00	0	
Total FRS114 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.93597	3.70500	110.88557				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.91500	118.61035	4.91500	118.55264				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.12500	228.97481	5.12500	228.86198				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.17500	227.95700	5.17500	227.84437				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.60000	163.49380	2.60000	163.42435				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.20500	227.34893	5.20500	227.23639				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.11500	115.75336	5.11500	115.69642				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			3.53000	219.29389	3.53000	219.19517				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.86500	105.74431	5.86500	105.69019				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			3.74000	216.98277	3.74000	216.88387				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.80000	216.32762	3.80000	216.22866				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.71500	217.30373	5.71500	217.19322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.81500	106.37852	5.81500	106.32423				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	115.69642				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09500	116.03536	5.09500	115.97835				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.61000	218.41013	3.61000	218.31135				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.48500	221.76639	5.48500	221.65498				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.74000	216.98277	3.74000	216.88387				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.74000	216.98277	3.74000	216.88387				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.14100	223.65030	3.14100	223.55197				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.37000	160.61497	3.37000	160.54342				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.09000	213.19303	4.09000	213.09385				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.13000	212.76480	4.13000	212.66559				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.34000	160.72595	3.34000	160.65450				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			3.60500	218.46524	3.60500	218.36646				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.14000	4.14000	4.14000	212.55870				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.89453				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.97235				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.49360				0.00	109,600,000	575,200,000
Total FRS180 SPOT										0.00	109,600,000	575,200,000
Total For FRS180										0.00	109,600,000	575,200,000
FRS18 On 27/09/2025 Spot Bond					0.00000	101.44733				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	168.28380				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	138.05647				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	183.48503				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	191.46236				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.65075				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.71976				0.00	97,200,000	657,000,000
Total FRS199 SPOT										0.00	97,200,000	657,000,000
Total For FRS199										0.00	97,200,000	657,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.57104				0.00	18,000,000	292,400,000
Total FRS200 SPOT										0.00	18,000,000	292,400,000
Total For FRS200										0.00	18,000,000	292,400,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.27147				0.00	97,600,000	368,800,000
Total FRS201 SPOT										0.00	97,600,000	368,800,000
Total For FRS201										0.00	97,600,000	368,800,000
FRS206 On 14/10/2025 Spot Bond					0.00000	101.01897				0.00	30,800,000	352,900,000
Total FRS206 SPOT										0.00	30,800,000	352,900,000
Total For FRS206										0.00	30,800,000	352,900,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.42563				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.32754				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.48156				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.52896				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.45795				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 13/10/2023 Spot Bond					0.00000	108.46758				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	106.20972				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.11494				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.35557				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	99.96989				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	104.47144				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.40219				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	95.52568				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.11817				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.89184				0.00	0	
Total FRS258 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.95810				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.20072				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.47606				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	112.61060				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.48567				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.47797				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.80995				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.97409				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.18036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.55630				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.39000	10.39000	10.39000	95.32402				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.39000	10.39000	10.39000	95.32402				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.93348				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.65978				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.72400	11.72400	11.72400	89.73296				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.50112				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	90.22048				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	95.02159				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	101.83544				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	102.42021				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.48809				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.19499				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.98072				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.89548				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.13000	1.13000	1.13000	332.94409				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.82500	334.29263	0.82500	334.16656				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.87000	0.87000	0.87000	333.98579				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.72317				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81500	110.61168	4.81500	110.55817				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.49500	71.26732	4.49500	116.67021				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	163.84106				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	162.78288				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.93000	1.93000	1.93000	329.76795				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.20000	7.20000	7.20000	100.44714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.51500	107.13753	8.51500	107.11312				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.52500	104.24229	8.52500	104.21865				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.95000	106.00635	8.95000	105.98099			58,327,150,000.00		6,517,000	244,459,90
Total FRX26 SPOT									58,327,150,000.00		6,517,000	244,459,90
Total For FRX26									58,327,150,000.00		6,517,000	244,459,90
FRX27 On 07/03/2027 Spot Bond			9.39500	102.91600	9.39500	102.88990				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.28500	104.93431	9.28500	104.90844				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.08500	99.32294	10.08500	99.29639				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.01500	97.58970	10.01500	97.56379				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.64500	103.90398	10.64500	103.87454				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.57500	74.76155	11.57500	74.73857				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.52447				0.00	0	572,525,00
Total FS6A3 SPOT										0.00	0	572,525,00
Total For FS6A3										0.00	0	572,525,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.33084				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.31930				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.32711				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.32941				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.73909				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.77994				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.80034				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.75422				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.94781				0.00	0	20,050,000,00
Total GBL06 SPOT										0.00	0	20,050,000,00
Total For GBL06										0.00	0	20,050,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.32988				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.61581				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.27773				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.28179				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.36314				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.75500	120.17263	3.75500	120.11779				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.37493				0.00	12,000,000,000	12,000,000,000
Total GRT07 SPOT										0.00	12,000,000,000	12,000,000,000
Total For GRT07										0.00	12,000,000,000	12,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.11900	106.10829	8.11900	106.08522				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.06943				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78500	107.12597	7.78500	107.10362				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.87135				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.76503				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.17114				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.85095				0.00	0	130,000,000
Total GRT25G SPOT										0.00	0	130,000,000
Total For GRT25G										0.00	0	130,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.46786				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.23126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.97480				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.38728				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.19521				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.94680				0.00	11,900,000,000	11,900,000,000
Total GRT32 SPOT										0.00	11,900,000,000	11,900,000,000
Total For GRT32										0.00	11,900,000,000	11,900,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	101.28430				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.75321				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.30802				0.00	660,000,000	330,000,000
Total GRT36 SPOT										0.00	660,000,000	330,000,000
Total For GRT36										0.00	660,000,000	330,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.22800				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.76379				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.35481				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.56013				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	100.75682				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.21102				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.55908				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.31793				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.92755				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.92467				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.25799				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.25643				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.76523				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.39805				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.41697				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.11291				0.00	0	
Total H12T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.20326				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.34890				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.34392				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.00467				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.93516				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.23174				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.21269				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.29856				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.74000	330.65123	1.74000	330.51832				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			1.92000	1.92000	1.92000	340.55167				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.81500	97.96662	10.81500	97.93858				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.81000	79.18207	4.81000	109.89297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.79000	84.95652	11.79000	84.93008				553,413,168,000.00	46,939,200	4,395,349,00
Total HWAY34 SPOT										553,413,168,000.00	46,939,200	4,395,349,00
Total For HWAY34										553,413,168,000.00	46,939,200	4,395,349,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.10824	100.00000	10.08599				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.82000	84.18754	11.82000	84.16128				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	10.10497	100.00000	10.08273				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.19660				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.92000	166.08894	1.92000	166.02141				252,637,184,000,000.00	652,415,200,000	679,950,027,60
Total I2025 SPOT										2,637,184,000,000.00	652,415,200,000	679,950,027,60
Total For I2025										2,637,184,000,000.00	652,415,200,000	679,950,027,60
I2029 On 31/03/2029 Spot Bond			3.29000	122.43467	3.28500	122.41724				798,734,027,000,000.00	242,776,300,000	200,585,132,30
Total I2029 SPOT										8,734,027,000,000.00	242,776,300,000	200,585,132,30
Total For I2029										8,734,027,000,000.00	242,776,300,000	200,585,132,30
I2033 On 28/02/2033 Spot Bond			4.19000	113.63523	4.16000	113.89689				205,069,344,891,000.00	287,606,048,900	586,821,164,20
Total I2033 SPOT										15,069,344,891,000.00	287,606,048,900	586,821,164,20
Total For I2033										15,069,344,891,000.00	287,606,048,900	586,821,164,20
I2038 On 31/01/2038 Spot Bond			4.23000	129.04771	4.21500	129.22760				655,043,841,000,000.00	154,856,700,000	542,849,431,80
Total I2038 SPOT										5,043,841,000,000.00	154,856,700,000	542,849,431,80
Total For I2038										5,043,841,000,000.00	154,856,700,000	542,849,431,80
I2046 On 31/03/2046 Spot Bond			4.25000	117.27521	4.24500	117.31550				709,247,650,000,000.00	166,881,800,000	428,282,344,20
Total I2046 SPOT										19,247,650,000,000.00	166,881,800,000	428,282,344,20
Total For I2046										19,247,650,000,000.00	166,881,800,000	428,282,344,20
I2050 On 31/12/2050 Spot Bond			4.26000	118.48758	4.26000	118.43199				221,480,808,000,000.00	51,990,800,000	472,019,297,10
Total I2050 SPOT										21,480,808,000,000.00	51,990,800,000	472,019,297,10
Total For I2050										21,480,808,000,000.00	51,990,800,000	472,019,297,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	100.58715				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.60385				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.59000	331.24427	1.59000	331.11248				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66545				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.60764				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.55282				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.93145				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.94349				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.34692				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.55350				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.63642				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.57773				0.00	75,200,000	385,500,000
Total IBL138 SPOT										0.00	75,200,000	385,500,000

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 IBL138										0.00	75,200,000	385,500,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.32138				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.46977				0.00	105,600,000	698,300,000
Total IBL145 SPOT										0.00	105,600,000	698,300,000
Total For IBL145										0.00	105,600,000	698,300,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.23546				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.25406				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.26156				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.37073				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.73443				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.68508				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.79340				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.92515				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.91885				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.94613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.64204				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.53300				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.93760				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.83339				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.26622				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.47154				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.92890				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.92702				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.03920				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.89146				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.71747				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL197 On 08/11/2023 Spot Bond					0.00000	100.62949				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.57805				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.11484				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.11766				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.39010				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.97734				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.97816				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.98090				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.97898				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.70858				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.77281				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.41227				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.29854				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.27317				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.27317				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.27317				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.52110				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.48270				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.34593				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.11729				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.88580				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.03330				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.89921				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.33500	8.33500	8.33500	101.89037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.61260				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.68500	8.68500	8.68500	101.91021				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.27098				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.69604				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.67884				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.97980				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.89224				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.88950				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.44906				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.23500	9.23500	9.23500	101.14630				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.28100				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL234 On 29/06/2027 Spot Bond					0.00000	101.32952				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.79760				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.61110				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.65262				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.86969				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.95181				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.07500	101.27257	11.07500	96.60104				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.78908				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.82388				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.64747				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.17500	10.17500	10.17500	96.85050				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.47243				0.00	0	
Total IBL245 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.66000	102.74230	8.66000	102.71863				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.03000	103.48281	7.03000	103.46317				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.97963				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.81500	102.26042	9.81500	102.23380				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.13500	104.32107	11.13500	104.31921				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.39500	104.15890	10.39500	104.13006				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.57568				0.00	0	75,000,00
Total IDCG13 SPOT										0.00	0	75,000,00
Total For IDCG13										0.00	0	75,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.96111				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.54457				0.00	0	350,000,00
Total IDCG16 SPOT										0.00	0	350,000,00
Total For IDCG16										0.00	0	350,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.63110				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.62964				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.86129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.27875				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.36856				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.52417				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.12500	101.33601	9.12500	101.31131				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.87250				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.81845				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.63961				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.94921				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.62872				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.91600				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.05051				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	101.48399				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.40992				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.42015				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.69206				0.00	0	123,900,0€
Total IPF24 SPOT										0.00	0	123,900,0€
Total For IPF24										0.00	0	123,900,0€
IPF25 On 15/10/2023 Spot Bond					0.00000	100.95536				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.59038				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.59793				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.60644				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.14931				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.25942				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.92233				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.34477				0.00	0	
Total IPFC39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.31557				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.40000	209.90007	4.40000	209.80070				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.96581				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.30000	210.95586	4.30000	210.85650				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.20770				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.27426				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.29186				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.65838				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.96504				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.86644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01524				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.13541				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.54249				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.54000	101.53952	7.54000	101.51898				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.25903				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.39085				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.51500	100.53322	7.51500	100.51307				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.02374				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.59000	100.05272	7.59000	100.16477				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.90857				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.53000	100.05123	7.53000	100.03079				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC203 On 14/10/2022 Spot Bond					0.00000	100.96116				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.40815				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.24000	6.24000	6.24000	101.62535				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.01921				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.36042				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.17361				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.89000	7.89000	7.89000	99.81819				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.59000	8.59000	8.59000	99.04093				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.88295				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.85665				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.98500	6.98500	6.98500	102.71014				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.73500	102.56173	8.73500	102.53777				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.48500	101.99807	7.48500	101.40320				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.57336				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.37500	9.37500	9.37500	100.53680				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.79770				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.40473				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.27649				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.14407				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.51375				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.35866				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.12445				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.94948				0.00	0	
Total IVZ108 SPOT										0.00	0	
Total For IVZ108										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.83179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.59725				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.63068				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.47618				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.40899				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.77599				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.43386				0.00	1,770,400,000	442,600,000
Total KAP012 SPOT										0.00	1,770,400,000	442,600,000
Total For KAP012										0.00	1,770,400,000	442,600,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.12409				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.99852				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.93754				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.17752				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.87071				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.86119				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.86079				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.58587				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.01407				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.99295				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.02940				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.08626				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.87500	119.15421	9.87500	119.12301				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.45000	104.49521	8.45000	104.47117			26,440,815,570,000.00	3,129,090,600	1,564,545,300	
Total LGL06 SPOT									26,440,815,570,000.00	3,129,090,600	1,564,545,300	
Total For LGL06									26,440,815,570,000.00	3,129,090,600	1,564,545,300	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.38148				0.00	0	700,000,000
Total LGL07 SPOT										0.00	0	700,000,000
Total For LGL07										0.00	0	700,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.64509				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.53089				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.17203				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.96550				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.99297				0.00	0	1,000,000,00
Total LHC01 SPOT										0.00	0	1,000,000,00
Total For LHC01										0.00	0	1,000,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	101.04993				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.27409				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.34318				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.35006				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.16013				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.46068				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.37706				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.84446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.12622				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.82301				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.31055				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.81594				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.51958				0.00	330,000,000	2,235,000,000
Total MBP045 SPOT										0.00	330,000,000	2,235,000,000
Total For MBP045										0.00	330,000,000	2,235,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	100.64343				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.54586				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.08853				0.00	218,000,000	1,775,000,000
Total MBP051 SPOT										0.00	218,000,000	1,775,000,000
Total For MBP051										0.00	218,000,000	1,775,000,000
MBP05: On 26/03/2024 Spot Bond					0.00000	101.16672				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.12500	9.12500	9.12500	106.29148				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.18786				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.69052				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.86635				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.77500	100.62734	9.77500	100.60109			659,812,500,000.00	67,500,000	128,800,000	
Total MML02 SPOT									659,812,500,000.00	67,500,000	128,800,000	
Total For MML02									659,812,500,000.00	67,500,000	128,800,000	
MML03 On 15/03/2028 Spot Bond					0.00000	101.31053				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.02500	89.68542	10.02500	90.94858				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.47157				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.49500	100.58462	10.49500	100.55666				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.17869				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.00833				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.68577				0.00	0	1,905,000,000
Total MTN12 SPOT										0.00	0	1,905,000,000
Total For MTN12										0.00	0	1,905,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.73151				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.37914				0.00	0	
Total MTN15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.05835				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.34642				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.61883				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.11328				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.59893				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.00492				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.72000	96.82671	9.72000	96.80174				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.88108				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.11129				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.74008				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.33067				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.36263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.37252				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.70983				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.35389				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.37221				0.00	0	550,000,00
Total MWAR05 SPOT										0.00	0	550,000,00
Total For MWAR05										0.00	0	550,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	100.64258				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.36752				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.36764				0.00	0	150,000,00
Total MWAR08 SPOT										0.00	0	150,000,00
Total For MWAR08										0.00	0	150,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	101.35601				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.67743				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.95064				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.20188				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			8.18000	102.49906	8.18000	102.47646				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.54000	102.33082	8.54000	102.30757				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.65500	100.63867	10.65500	100.61028				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12778				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.80432				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.87402				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.91593				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.79756				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.47401				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.10500	106.88650	8.10500	106.86342				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.57500	102.56309	8.57500	102.53969				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.31000	105.71376	9.31000	105.68748				0.00	0	
Total NBK17A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.32500	105.99779	9.32500	105.97139			164,120,000,000.00	17,600,000	643,400,00
Total NBK20A SPOT									164,120,000,000.00	17,600,000	643,400,00
Total For NBK20A									164,120,000,000.00	17,600,000	643,400,00
NBK21 On 21/07/2027 Spot Bond			9.56500	105.48625	9.56500	105.45948			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.44000	103.53658	7.44000	103.51578			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.25300	109.96157	8.25300	109.93740			0.00	0	620,300,00
Total NBK23A SPOT									0.00	0	620,300,00
Total For NBK23A									0.00	0	620,300,00
NBK24 On 19/11/2027 Spot Bond			9.29500	109.96457	9.29500	109.93742			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.86000	7.86000	7.86000	101.77938			1,689,900,000,000.00	215,000,000	107,500,00
Total NBK25A SPOT									1,689,900,000,000.00	215,000,000	107,500,00
Total For NBK25A									1,689,900,000,000.00	215,000,000	107,500,00
NBK25 On 12/02/2025 Spot Bond					0.00000	102.32437			0.00	0	15,980,000,00
Total NBK25B SPOT									0.00	0	15,980,000,00
Total For NBK25B									0.00	0	15,980,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	65.91665	100.00000	65.77156			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.09687			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.19000	109.65721	9.19000	109.63044			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.04000	102.68974	8.04000	102.66774			1,809,000,000,000.00	225,000,000	112,500,00
Total NBK28A SPOT									1,809,000,000,000.00	225,000,000	112,500,00
Total For NBK28A									1,809,000,000,000.00	225,000,000	112,500,00
NBK29 On 31/07/2026 Spot Bond			8.69500	106.97515	8.69500	106.95042			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.13000	102.48007	8.13000	102.45788				0.00	0	1,969,600,00
Total NBK30A SPOT										0.00	0	1,969,600,00
Total For NBK30A										0.00	0	1,969,600,00
NBK31 On 09/11/2023 Spot Bond			7.94000	104.73136	7.94000	104.70920				0.00	0	150,000,00
Total NBK31A SPOT										0.00	0	150,000,00
Total For NBK31A										0.00	0	150,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	100.90028				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.27378				0.00	0	570,000,00
Total NBK35B SPOT										0.00	0	570,000,00
Total For NBK35B										0.00	0	570,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	103.73587				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.45000	11.45000	11.45000	79.32143				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.33272				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.20551				0.00	0	150,000,00
Total NBK43B SPOT										0.00	0	150,000,00
Total For NBK43B										0.00	0	150,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	100.75478				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.12996				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.50821				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	100.80667				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.28933				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.80610				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.95469				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.82219				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.11390				0.00	1,000,000,000	1,000,000,000
Total NBKB56 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBKB56										0.00	1,000,000,000	1,000,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.84770				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.15883				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.39162				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.30988				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.67459				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.89985				0.00	0	
Total NBKB62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.40740			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.50261			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.62000	105.05870	10.62000	105.02916			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.49167			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.27500	105.22138	10.27500	105.19273			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.50261			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.51994			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.54180			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.84155			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.84155			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	100.30232				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.65795				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.03633				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.15887				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.10949				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.48021				0.00	51,200,000	353,600,000
Total NGL08 SPOT										0.00	51,200,000	353,600,000
Total For NGL08										0.00	51,200,000	353,600,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.52264				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.36779				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.50615				0.00	67,300,000	545,400,000
Total NGLT1B SPOT										0.00	67,300,000	545,400,000
Total For NGLT1B										0.00	67,300,000	545,400,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.59505				0.00	0	307,500,000
Total NGT103 SPOT										0.00	0	307,500,000
Total For NGT103										0.00	0	307,500,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.75802				0.00	125,800,000	273,200,000
Total NGT104 SPOT										0.00	125,800,000	273,200,000
Total For NGT104										0.00	125,800,000	273,200,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.16436				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.02046				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.45441				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.74039				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.92259				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.94968				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.13529				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.36996				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.88194				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.33732				0.00	0	3,190,000,00
Total NHM016 SPOT										0.00	0	3,190,000,00
Total For NHM016										0.00	0	3,190,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.05527				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.10297				0.00	0	600,000,00
Total NHM019 SPOT										0.00	0	600,000,00
Total For NHM019										0.00	0	600,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.93673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.27667				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	227.84437				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.11000	3.11000	3.11000	223.90344				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	163.14096				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	116.18174				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			4.96500	4.96500	4.96500	117.83082				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	162.74524				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	266.43031	3.45000	266.31093				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	163.50002				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.75500	2.75500	2.75500	227.97402				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			2.90000	226.39927	2.90000	226.30119				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.98500	91.80673	4.98500	117.54355				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.59894				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.81720				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.29160				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.33676				0.00	20,000,000	353,400,00
Total NN022 SPOT										0.00	20,000,000	353,400,00
Total For NN022										0.00	20,000,000	353,400,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.62952				0.00	95,200,000	578,400,00
Total NN023 SPOT										0.00	95,200,000	578,400,00
Total For NN023										0.00	95,200,000	578,400,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.34383				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.33690				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.30870				0.00	92,000,000	525,600,00
Total NN034 SPOT										0.00	92,000,000	525,600,00
Total For NN034										0.00	92,000,000	525,600,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.23249				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.42134				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.35839				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.88459				0.00	61,600,000	769,200,00
Total NN040 SPOT										0.00	61,600,000	769,200,00
Total For NN040										0.00	61,600,000	769,200,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.57569				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.29376				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	148.55838				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92116				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.43778				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.91258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.95412				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.91792				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.49998				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.50060				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.37766				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.77232				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.88121				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.77232				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.00657				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.28344				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	101.08606				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.13181				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.54394				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	93.96769				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	123.67000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	115.75000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	126.14000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	124.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	122.61138				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.35214				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.80893				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	101.42209				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	101.32330				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.41152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.68364				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.34094				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.35175				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.32556				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.28252				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.82107				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.37011				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.34816				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.30293				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.53758				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.30972				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			8.54000	104.84935	8.54000	104.82512				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.02000	210.26845	2.02000	210.18235				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.38500	107.12223	11.38500	107.08982				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	15.88623	100.00000	15.85106				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.91147				0.00	0	1,720,000,00
Total NTC23 SPOT										0.00	0	1,720,000,00
Total For NTC23										0.00	0	1,720,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.65446				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.22663				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.39513				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.33430				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.84506				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.56149				0.00	0	
Total NTC34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC34									0.00	0	
NTC35 On 07/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			530,000,000,000,000.00	25,300,000,000	20,300,000,00
Total NTC35 SPOT									10,000,000,000,000.00	25,300,000,000	20,300,000,00
Total For NTC35									10,000,000,000,000.00	25,300,000,000	20,300,000,00
NTC36 On 07/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	65,000,000,000	60,000,000,00
Total NTC36 SPOT									10,000,000,000,000.00	65,000,000,000	60,000,000,00
Total For NTC36									10,000,000,000,000.00	65,000,000,000	60,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.51654			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.58361			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML07 On 19/03/2025 Spot Bond			8.57500	105.01527	8.57500	110.45509			0.00	0	1,530,000,00
Total OML07 SPOT									0.00	0	1,530,000,00
Total For OML07									0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.12500	99.88882	8.12500	99.86661			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			8.95000	106.06819	8.95000	106.04295			0.00	0	670,000,00
Total OML10 SPOT									0.00	0	670,000,00
Total For OML10									0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.54108			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.18778			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.68675			0.00	0	150,000,00
Total OML13 SPOT									0.00	0	150,000,00
Total For OML13									0.00	0	150,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.34505			0.00	0	600,000,00
Total OML14 SPOT									0.00	0	600,000,00
Total For OML14									0.00	0	600,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.18794			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.88195				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.27588				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.30929				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.23306				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.15744				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.17344				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.01000	107.46433	8.87500	107.92664				556,029,061,476,000.00	1,726,529,307,600	1,617,963,475,400
Total R186 SPOT										56,029,061,476,000.00	726,529,307,600	517,963,475,400
Total For R186										56,029,061,476,000.00	726,529,307,600	517,963,475,400
R197 On 07/12/2023 Spot Bond			0.52500	335.49906	0.52000	335.39545				74,555,775,000,000.00	142,011,000,000	274,943,348,700
Total R197 SPOT										74,555,775,000,000.00	142,011,000,000	274,943,348,700
Total For R197										74,555,775,000,000.00	142,011,000,000	274,943,348,700
R202 On 07/12/2033 Spot Bond			4.17500	249.38633	4.17500	249.26975				161,360,410,000,000.00	38,649,200,000	191,766,981,900
Total R202 SPOT										161,360,410,000,000.00	38,649,200,000	191,766,981,900
Total For R202										161,360,410,000,000.00	38,649,200,000	191,766,981,900
R2023 On 28/02/2023 Spot Bond			6.98000	100.56714	6.94000	100.56698				784,983,364,000,000.00	112,461,800,000	217,682,217,400
Total R2023 SPOT										784,983,364,000,000.00	112,461,800,000	217,682,217,400
Total For R2023										784,983,364,000,000.00	112,461,800,000	217,682,217,400
R2030 On 31/01/2030 Spot Bond			10.52000	88.12510	10.31500	89.05665				585,316,220,960,000.00	2,622,178,348,000	1,945,999,883,200
Total R2030 SPOT										585,316,220,960,000.00	2,622,178,348,000	1,945,999,883,200
Total For R2030										585,316,220,960,000.00	2,622,178,348,000	1,945,999,883,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			10.97500	87.75415	10.76500	88.82887		407,832,165,840,000.00	1,677,251,222,400	357,412,249,60	
Total R2032 SPOT								17,832,165,840,000.00	677,251,222,400	357,412,249,60	
Total For R2032								17,832,165,840,000.00	677,251,222,400	357,412,249,60	
R2035 On 28/02/2035 Spot Bond			11.24500	84.52236	11.01500	85.86080		979,634,482,295,000.00	1,154,258,291,000	700,905,902,90	
Total R2035 SPOT								9,634,482,295,000.00	154,258,291,000	700,905,902,90	
Total For R2035								9,634,482,295,000.00	154,258,291,000	700,905,902,90	
R2037 On 31/01/2037 Spot Bond			11.40000	80.62423	11.18000	81.91794		932,914,593,040,000.00	1,573,062,683,600	622,605,014,20	
Total R2037 SPOT								12,914,593,040,000.00	573,062,683,600	622,605,014,20	
Total For R2037								12,914,593,040,000.00	573,062,683,600	622,605,014,20	
R2040 On 31/01/2040 Spot Bond			11.47000	82.51816	11.24500	83.94618		110,335,977,343,000.00	968,643,066,900	924,524,572,80	
Total R2040 SPOT								10,335,977,343,000.00	968,643,066,900	924,524,572,80	
Total For R2040								10,335,977,343,000.00	968,643,066,900	924,524,572,80	
R2044 On 31/01/2044 Spot Bond			11.45000	79.52827	11.23500	80.92280		322,593,618,200,000.00	814,200,316,000	371,367,220,90	
Total R2044 SPOT								22,593,618,200,000.00	814,200,316,000	371,367,220,90	
Total For R2044								22,593,618,200,000.00	814,200,316,000	371,367,220,90	
R2048 On 28/02/2048 Spot Bond			11.37500	78.51269	11.15500	79.98545		539,816,668,175,000.00	3,036,467,399,400	783,300,201,20	
Total R2048 SPOT								19,816,668,175,000.00	036,467,399,400	783,300,201,20	
Total For R2048								19,816,668,175,000.00	036,467,399,400	783,300,201,20	
R209 On 31/03/2036 Spot Bond			11.23500	68.46829	11.02000	69.56214		380,171,439,811,000.00	478,875,962,600	682,490,409,60	
Total R209 SPOT								30,171,439,811,000.00	478,875,962,600	682,490,409,60	
Total For R209								30,171,439,811,000.00	478,875,962,600	682,490,409,60	
R210 On 31/03/2028 Spot Bond			2.40000	232.22745	2.40000	232.12997		171,684,240,000,000.00	71,535,100,000	288,585,681,70	
Total R210 SPOT								1,684,240,000,000.00	71,535,100,000	288,585,681,70	
Total For R210								1,684,240,000,000.00	71,535,100,000	288,585,681,70	
R213 On 28/02/2031 Spot Bond			10.84500	79.20132	10.63500	80.17011		519,738,114,935,500.00	1,062,216,515,900	193,161,104,40	
Total R213 SPOT								19,738,114,935,500.00	062,216,515,900	193,161,104,40	
Total For R213								19,738,114,935,500.00	062,216,515,900	193,161,104,40	
R214 On 28/02/2041 Spot Bond			11.38500	62.79749	11.17000	63.94233		796,533,862,254,500.00	684,807,541,700	404,028,213,80	
Total R214 SPOT								16,533,862,254,500.00	684,807,541,700	404,028,213,80	
Total For R214								16,533,862,254,500.00	684,807,541,700	404,028,213,80	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.39890			0.00	0	
Total RDFB12 SPOT								0.00	0		
Total For RDFB12								0.00	0		
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11737			0.00	17,200,000	353,800,00
Total RDFB14 SPOT								0.00	17,200,000	353,800,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB14										0.00	17,200,000	353,800,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.36408				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.85371				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.77869				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.43826				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.42006				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.78859				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.40207				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.96461				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.90938				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.56136				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.64902				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.02942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.71783				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.25773				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04091				0.00	0	75,000,00
Total RED501 SPOT										0.00	0	75,000,00
Total For RED501										0.00	0	75,000,00
RED60: On 09/08/2024 Spot Bond					0.00000	99.97607				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.58222				0.00	0	400,000,00
Total RED704 SPOT										0.00	0	400,000,00
Total For RED704										0.00	0	400,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	101.97262				0.00	7,140,000,000	4,020,000,00
Total RED705 SPOT										0.00	7,140,000,000	4,020,000,00
Total For RED705										0.00	7,140,000,000	4,020,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	101.00819				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.18711				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.09012				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.55974				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.67083				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	101.48478				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.39744				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.48051				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.57886				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.81923				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.03739				0.00	112,300,000,000	80,000,000,000
Total RN2027 SPOT										0.00	112,300,000,000	80,000,000,000
Total For RN2027										0.00	112,300,000,000	80,000,000,000
RW23 On 10/12/2023 Spot Bond			8.72000	103.25690	8.72000	103.23282				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.45000	97.23439	11.45000	97.20481				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.93500	95.33620	11.93500	95.30601				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.82949				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.99500	96.42169	10.99500	96.39349				0.00	0	
Total RWL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.97761			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.11815			0.00	0	420,000,00
Total SBN03 SPOT									0.00	0	420,000,00
Total For SBN03									0.00	0	420,000,00
SBS20 On 15/05/2026 Spot Bond			9.07000	106.18002	9.07000	106.15443		631,272,000,000.00	69,600,000	750,200,00	
Total SBS20 SPOT								631,272,000,000.00	69,600,000	750,200,00	
Total For SBS20								631,272,000,000.00	69,600,000	750,200,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.26566			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.57000	102.61986	8.57000	102.59646			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.10500	99.56634	9.10500	99.54224			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.41500	103.74421	9.41500	103.71814			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.62000	102.43144	8.62000	107.44522			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.75500	101.72784	8.75500	101.70416			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.34000	97.88751	10.34000	97.86069			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63500	103.78260	6.63500	103.76395			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.90000	108.16412	8.90000	108.13853				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.54500	108.61183	9.54500	108.58432				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.27000	102.09182	7.27000	102.07211				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.02264				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.39000	8.39000	8.39000	102.80623				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.96685				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.80868				0.00	0	28,000,0€
Total SBS53 SPOT										0.00	0	28,000,0€
Total For SBS53										0.00	0	28,000,0€
SBS57 On 12/06/2024 Spot Bond					0.00000	100.78359				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.83369				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.14868				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.97583				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.42167				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.39304				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.85984				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.33776				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.56383				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.12433				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.63498				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.50388				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.10926				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.83493				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.86494				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.89940				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS76									0.00	0	
SBS11 On 07/12/2023 Spot Bond			1.92000	329.94161	1.92000	329.80739			2,752,128,000,000.00	1,433,400,000	1,433,400,00
Total SBSI11 SPOT									2,752,128,000,000.00	1,433,400,000	1,433,400,00
Total For SBSI11									2,752,128,000,000.00	1,433,400,000	1,433,400,00
SBS14 On 07/12/2023 Spot Bond			5.17500	5.17500	5.17500	227.84437			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSS14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.20810			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.89930			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.21390			0.00	2,040,000,000	1,384,000,00
Total SBT102 SPOT									0.00	2,040,000,000	1,384,000,00
Total For SBT102									0.00	2,040,000,000	1,384,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	105.01328			0.00	117,900,000	353,900,00
Total SBT103 SPOT									0.00	117,900,000	353,900,00
Total For SBT103									0.00	117,900,000	353,900,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.75826			0.00	0	175,000,00
Total SBT104 SPOT									0.00	0	175,000,00
Total For SBT104									0.00	0	175,000,00
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	102.21214			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.55702			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	101.33415			0.00	0	300,000,00
Total SBT108 SPOT									0.00	0	300,000,00
Total For SBT108									0.00	0	300,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	101.44948			0.00	1,286,000,000	974,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	1,286,000,000	974,700,000
Total For SBT201										0.00	1,286,000,000	974,700,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.12757				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.46000	104.97664	8.46000	104.95288				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.92980				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.84912				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.11274				0.00	92,000,000	582,300,000
Total SBT207 SPOT										0.00	92,000,000	582,300,000
Total For SBT207										0.00	92,000,000	582,300,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.15666				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.19129				0.00	0	1,860,000,000
Total SBT209 SPOT										0.00	0	1,860,000,000
Total For SBT209										0.00	0	1,860,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.72291				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.83162				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.82500	94.33094	9.82500	94.30636				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.72593				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.90021				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.50526				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.49875				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.51805				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.53119				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.53119				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.52468				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.51170				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.53098				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.54414				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.54086				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.53758				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SLRC8									0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.55683			0.00	0	
Total SLRC9 SPOT									0.00	0	
Total For SLRC9									0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.63500	106.57220	8.63500	106.54759		18,975,750,992,000.00	2,197,539,200	1,098,769,60	
Total SNT03 SPOT								18,975,750,992,000.00	2,197,539,200	1,098,769,60	
Total For SNT03								18,975,750,992,000.00	2,197,539,200	1,098,769,60	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.18816			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.80242			0.00	1,500,000,000	1,500,000,00
Total SNT06 SPOT									0.00	1,500,000,000	1,500,000,00
Total For SNT06									0.00	1,500,000,000	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.56502			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.32204			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.32753			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.32446			0.00	0	
Total SPDA16 SPOT									0.00	0	
Total For SPDA16									0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.33074			0.00	0	
Total SPDA17 SPOT									0.00	0	
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.18883			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.57063			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.27860			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.98126				0.00	0	390,000,00
Total SPG008 SPOT										0.00	0	390,000,00
Total For SPG008										0.00	0	390,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	101.53391				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.77234				0.00	200,000,000	100,000,00
Total SPG010 SPOT										0.00	200,000,000	100,000,00
Total For SPG010										0.00	200,000,000	100,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.96212				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 12/07/2023 Spot Bond					0.00000	100.92598				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.33548				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.41442				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	160.35851				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.85000	108.04292	8.85000	108.01736				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.12500	82.66897	10.12500	82.64641				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.53718				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.01991				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			8.34000	105.46276	8.34000	105.43921				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.11500	115.75336	5.11500	115.69642				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.55049				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.83285				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.55248				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			1.55000	1.55000	1.55000	331.27118				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.90678				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.73931				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	101.03449				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	162.97120				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	115.69642				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.12500	4.12500	4.12500	116.39069				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	218.64228				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20960				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20663				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.86023				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.86286				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.50892				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.30701				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.48701				0.00	40,000,000	454,400,000
Total SSN077 SPOT										0.00	40,000,000	454,400,000
Total For SSN077										0.00	40,000,000	454,400,000
SSN07: On 13/07/2023 Spot Bond					0.00000	101.04016				0.00	93,200,000	302,100,000
Total SSN078 SPOT										0.00	93,200,000	302,100,000
Total For SSN078										0.00	93,200,000	302,100,000
SSN08: On 27/08/2024 Spot Bond					0.00000	100.21340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.91615				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.71050				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	230.39863				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.52104				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.20138				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.02017				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.98000	86.02780	10.98000	86.00282				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.72326				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			3.73000	217.09217	3.73000	216.99328				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.23000	226.84368	5.23000	226.73124				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond					0.00000	100.56620				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.79326				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	99.93474				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.14309				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.00543				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.88472				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.12031				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.92691				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.74728				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.79549				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	99.97784				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.30640				0.00	0	
Total SSN150 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	99.98145				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	101.45479				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.41288				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.42227				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.40630				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.42227				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	101.41035				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	101.39144				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	101.32330				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	101.29616				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	101.20041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.43602				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.47263				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.26226	117.04176	4.26226	116.98677				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.26500	50.04792	4.26500	118.31975				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.16047				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.33745				0.00	0	150,000,00
Total SST201 SPOT										0.00	0	150,000,00
Total For SST201										0.00	0	150,000,00
SST20 On 31/08/2027 Spot Bond					0.00000	100.19231				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.87314				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36500	103.02178	9.36500	102.99602				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.32677				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.41862				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.45857				0.00	0	350,000,00
Total T17A12 SPOT										0.00	0	350,000,00
Total For T17A12										0.00	0	350,000,00
T17A13 On 21/02/2024 Spot Bond					0.00000	100.44854				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.33374				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.32916				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.33374				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.49500	99.51401	7.49500	99.49410				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.00500	99.54738	8.00500	99.52615				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.50454				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.60129				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.03135				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.33319				0.00	330,000,000	2,505,000,00
Total TFS154 SPOT										0.00	330,000,000	2,505,000,00
Total For TFS154										0.00	330,000,000	2,505,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.27421				0.00	0	
Total TFS156 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.62686				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.60262				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.53864				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.92736				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25232				0.00	0	185,000,00
Total TFS164 SPOT										0.00	0	185,000,00
Total For TFS164										0.00	0	185,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.63464				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.77994				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.02612				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.95166				0.00	0	570,000,00
Total TFS168 SPOT										0.00	0	570,000,00
Total For TFS168										0.00	0	570,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.04061				0.00	0	860,000,00
Total TFS169 SPOT										0.00	0	860,000,00
Total For TFS169										0.00	0	860,000,00
TFS17c On 30/11/2026 Spot Bond					0.00000	99.92256				0.00	0	420,000,00
Total TFS170 SPOT										0.00	0	420,000,00
Total For TFS170										0.00	0	420,000,00
TFS171 On 22/02/2025 Spot Bond					0.00000	100.37785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.43126				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	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.34178				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.96000	9.96000	9.96000	102.83349				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.32704				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.33216				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.35327				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.38956				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.39543				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.37483				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.42831				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36382				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65681				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.53468				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.46129				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33398				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.77500	99.92954	8.77500	99.90621				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33628				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33490				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.04500	99.77693	6.04500	99.76077				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.34500				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.53873				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.36242				0.00	0	
Total TH16B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.35921				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.38121				0.00	0	100,000,00
Total TH16C2 SPOT										0.00	0	100,000,00
Total For TH16C2										0.00	0	100,000,00
TH16C On 21/08/2024 Spot Bond					0.00000	100.37526				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.45758				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.49636				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.47356				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.35431				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.34745				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.34517				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.37075				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.36024				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.35887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.45458				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.43775				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.42728				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.30184				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.30876				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.62000	101.83031	8.62000	101.80657				0.00	0	2,220,000.00
Total TL25 SPOT										0.00	0	2,220,000.00
Total For TL25										0.00	0	2,220,000.00
TL26 On 25/11/2024 Spot Bond					0.00000	102.04152				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.23081				0.00	1,486,000,000	371,500.00
Total TL27 SPOT										0.00	1,486,000,000	371,500.00
Total For TL27										0.00	1,486,000,000	371,500.00
TL28 On 24/04/2025 Spot Bond			9.34500	103.33112	9.34500	103.30534				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.35485				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.42790				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL31 On 10/06/2026 Spot Bond					0.00000	100.68124				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.01856				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.84000	105.78521	8.84000	105.76035				42,686,592,000.00	4,828,800	555,172,30
Total TN23 SPOT										42,686,592,000.00	4,828,800	555,172,30
Total For TN23										42,686,592,000.00	4,828,800	555,172,30
TN23/R On 06/11/2023 Spot Bond			100.00000	49.14428	100.00000	49.03610				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.72500	99.96671	9.72500	99.94092				79,916,160,000.00	8,217,600	2,237,388,70
Total TN25 SPOT										79,916,160,000.00	8,217,600	2,237,388,70
Total For TN25										79,916,160,000.00	8,217,600	2,237,388,70
TN25/R On 19/08/2025 Spot Bond			100.00000	18.27139	100.00000	18.23117				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.22500	93.87768	11.22500	93.84983				148,390,010,000.00	13,219,600	21,669,878,40
Total TN27 SPOT										148,390,010,000.00	13,219,600	21,669,878,40
Total For TN27										148,390,010,000.00	13,219,600	21,669,878,40
TN27/R On 14/11/2027 Spot Bond			100.00000	12.90896	100.00000	12.88055				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.24500	96.48422	11.24500	96.45554				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.91500	97.15313	11.91500	97.12241				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.04747	8.00000	119.02196				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.22200	95.70142	12.22200	95.67058				0.00	0	
Total TN34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.47000	92.22614	12.47000	92.19566			393,196,558,000.00	31,531,400	1,727,223,60
Total TN40 SPOT									393,196,558,000.00	31,531,400	1,727,223,60
Total For TN40									393,196,558,000.00	31,531,400	1,727,223,60
TN40/R On 09/10/2040 Spot Bond			10.75000	104.47445	10.75000	104.44457			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.71337			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.72774			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.49000	102.35525	5.49000	102.34530			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.60211			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.37788			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.40178			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.43457			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.89500	101.48808	7.89500	100.72899			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.24010			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.35943			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.05000	103.01549	8.05000	102.99310				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.49038				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.59012				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.45384				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.01501				0.00	12,000,000	3,000,00
Total TRA4A3 SPOT										0.00	12,000,000	3,000,00
Total For TRA4A3										0.00	12,000,000	3,000,00
TRA4A On 13/04/2024 Spot Bond			8.34000	105.03623	8.34000	105.01279		103,416,000,000.00		12,400,000	3,100,00	
Total TRA4A4 SPOT								103,416,000,000.00		12,400,000	3,100,00	
Total For TRA4A4								103,416,000,000.00		12,400,000	3,100,00	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.01501			0.00	0	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.90500	103.08025	8.90500	103.05572			0.00	0	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.57903			0.00	0	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.64864			0.00	0	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.55696			0.00	0	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.49139				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.91744				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.91744				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.88819				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.52784				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.37286				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.82479				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.29818				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.01229				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.60557				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.89987				0.00	0	
Total TWC415 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TWC415									0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.75723			0.00	0	
Total TWC416 SPOT									0.00	0	
Total For TWC416									0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.76537			0.00	0	
Total TWC417 SPOT									0.00	0	
Total For TWC417									0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.34825			0.00	0	
Total TWC418 SPOT									0.00	0	
Total For TWC418									0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.36644			0.00	0	
Total TWC419 SPOT									0.00	0	
Total For TWC419									0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.26604			0.00	0	
Total TWC420 SPOT									0.00	0	
Total For TWC420									0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.10011			0.00	0	
Total TWC421 SPOT									0.00	0	
Total For TWC421									0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.10351			0.00	0	
Total TWC422 SPOT									0.00	0	
Total For TWC422									0.00	0	
TWC42 On 07/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		022,000,000,000,000.00	20,220,000,000	12,000,000,00	
Total TWC423 SPOT								2,000,000,000,000.00	20,220,000,000	12,000,000,00	
Total For TWC423								2,000,000,000,000.00	20,220,000,000	12,000,000,00	
UG26 On 09/03/2026 Spot Bond			11.19500	100.32563	11.19500	100.29593		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.48264			0.00	0	
Total UU1A01 SPOT								0.00	0	0	
Total For UU1A01								0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.46340			0.00	0	
Total UU1A02 SPOT								0.00	0	0	
Total For UU1A02								0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.49237			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A04 On 15/05/2026 Spot Bond					0.00000	100.53440				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B01 On 15/05/2026 Spot Bond					0.00000	100.54411				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B01 On 15/05/2026 Spot Bond					0.00000	100.55963				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C01 On 15/05/2026 Spot Bond					0.00000	100.62811				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C01 On 15/05/2026 Spot Bond					0.00000	100.64102				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.20766				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.67443				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.48259				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.50868				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.43118				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.19503				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE20 On 27/08/2027 Spot Bond					0.00000	100.20043				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.46684				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.90e+017	091,614,688,600	049,934,318,80
Total for SPOT :										1.90e+017	091,614,688,600	049,934,318,80
Total Futures										1.90e+017	091,614,690,259	049,935,654,43
Total Options										0.00	0	162,23
Grand Total:										1.90e+017	091,614,690,259	049,935,816,66