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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2022

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			12.20994	73.18188	12.32452	72.64244			0.00	0	
ES33	On	02/02/2023	Bond Future			12.39964	74.51145	12.51863	73.96480			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.57705	72.15132	12.70087	71.59541			0.00	0	
ES33	On	03/08/2023	Bond Future			12.74915	73.59548	12.87813	73.02931			0.00	0	
ES33	On	02/11/2023	Bond Future			12.94936	71.20672	13.08413	70.62957			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.49791	71.35168	12.61219	70.72977			0.00	0	
ES42	On	02/02/2023	Bond Future			12.66341	72.65021	12.78186	72.01966			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.82525	69.78493	12.94840	69.14360			0.00	0	
ES42	On	03/08/2023	Bond Future			12.97768	71.18358	13.10565	70.53025			0.00	0	
ES42	On	02/11/2023	Bond Future			13.15396	68.27894	13.28747	67.61298			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			167.65844	167.65844	167.85229	167.85229			0.00	0	7,36

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			168.98814	168.98814	169.19123	169.19123			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.23597	172.23597	172.44590	172.44590			0.00	0	
I2025	On	03/08/2023	Bond Future			173.89628	173.89628	174.11161	174.11161			0.00	0	
I2025	On	02/11/2023	Bond Future			177.21325	177.21325	177.43227	177.43227			0.00	0	
Total I2025 Future												0.00	0	9,30
Total For I2025												0.00	0	9,30
I2029	On	03/11/2022	Bond Future			122.35270	122.35270	122.47641	122.47641			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.57591	124.57591	124.70626	124.70626			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.65839	125.65839	125.79302	125.79302			0.00	0	
I2029	On	03/08/2023	Bond Future			128.17008	128.17008	128.30884	128.30884			0.00	0	
I2029	On	02/11/2023	Bond Future			129.25352	129.25352	129.39400	129.39400			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			114.62558	114.62558	114.84165	114.84165			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.70817	116.70817	116.93229	116.93229			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.55313	117.55313	117.78325	117.78325			0.00	0	
I2033	On	03/08/2023	Bond Future			119.90264	119.90264	120.13871	120.13871			0.00	0	
I2033	On	02/11/2023	Bond Future			120.73864	120.73864	120.97831	120.97831			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			130.53253	130.53253	130.41781	130.41781			0.00	0	5,47
I2038	On	02/02/2023	Bond Future			130.97311	130.97311	130.86068	130.86068			0.00	0	
I2038	On	04/05/2023	Bond Future			133.49089	133.49089	133.37856	133.37856			0.00	0	
I2038	On	03/08/2023	Bond Future			134.15448	134.15448	134.04059	134.04059			0.00	0	
I2038	On	02/11/2023	Bond Future			136.71302	136.71302	136.59680	136.59680			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			116.64802	116.64802	116.54328	116.54328			0.00	0	16,47
I2046	On	02/02/2023	Bond Future			118.76778	118.76778	118.66545	118.66545			0.00	0	
I2046	On	04/05/2023	Bond Future			118.98975	118.98975	118.88701	118.88701			0.00	0	
I2046	On	03/08/2023	Bond Future			121.36876	121.36876	121.26534	121.26534			0.00	0	
I2046	On	02/11/2023	Bond Future			121.54441	121.54441	121.43768	121.43768			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			119.19820	119.19820	119.74561	119.74561			44,818,523.20	376	11,92
I2050	On	02/02/2023	Bond Future			119.21765	119.21765	119.77896	119.77896			0.00	0	
I2050	On	04/05/2023	Bond Future			121.50930	121.50930	122.08334	122.08334			0.00	0	
I2050	On	03/08/2023	Bond Future			121.71231	121.71231	122.29845	122.29845			0.00	0	

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			124.03363	124.03363	124.63062	124.63062			0.00	0	
Total I2050 Future												44,818,523.20	376	11,95
Total For I2050												44,818,523.20	376	11,95
R186	On	03/11/2022	Bond Future			9.04127	108.91928	9.13675	108.58760		5.01	91,165,437.36	837	63,8
R186	On	02/02/2023	Bond Future			9.18175	105.57384	9.28367	105.24010		5.22	0.00	0	
R186	On	04/05/2023	Bond Future			9.30786	107.58032	9.41777	107.24216		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.42180	104.40542	9.54107	104.06185		4.92	0.00	0	
R186	On	02/11/2023	Bond Future			9.58884	106.37316	9.71959	106.02286		4.60	0.00	0	
Total R186 Future												91,165,437.36	837	63,8
R186	On	03/11/2022	Bond Future	8.23	Call			47.28000	0.04728	49,560	4.27	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,250.88000	3.25088	2,921,480	4.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			156.29000	0.15629	180,580	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,286.57000	2.28657	1,979,180	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			162.28000	0.16228	187,480	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,257.01000	2.25701	1,950,530	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			168.33000	0.16833	194,560	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,227.53000	2.22753	1,922,080	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			517.28000	0.51728	599,220	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,307.11000	1.30711	1,057,370	4.69	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			334.12000	0.33412	401,990	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,510.05000	3.51005	3,244,180	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			340.09000	0.34009	408,680	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,482.09000	3.48209	3,216,940	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			328.42000	0.32842	395,200	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,538.29000	3.53829	3,271,330	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,776.06000	2.77606	2,532,820	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			931.54000	0.93154	1,026,710	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,756.14000	2.75614	2,513,150	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			942.77000	0.94277	1,038,170	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,736.00000	2.73600	2,493,240	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			920.07000	0.92007	1,014,990	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,300.46000	2.30046	2,464,600	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,759.16000	1.75916	1,579,730	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,317.66000	2.31766	2,482,580	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,747.81000	1.74781	1,569,160	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,335.32000	2.33532	2,501,010	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,736.93000	1.73693	1,559,050	5.06	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,574.79000	2.57479	2,284,490	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,688.45000	1.68845	1,747,090	4.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.38	Put			2,601.42000	2.60142	2,309,760	4.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,702.14000	1.70214	1,761,450	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,588.08000	2.58808	2,297,090	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,715.87000	1.71587	1,775,870	4.42	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												91,165,437.36	837	72,45
R197	On	03/11/2022	Bond Future			339.03539	339.03539	339.06104	339.06104			0.00	0	85
R197	On	02/02/2023	Bond Future			336.27195	336.27195	336.30963	336.30963			0.00	0	
R197	On	04/05/2023	Bond Future			342.73649	342.73649	342.78073	342.78073			0.00	0	
R197	On	03/08/2023	Bond Future			340.34758	340.34758	340.39369	340.39369			0.00	0	
R197	On	02/11/2023	Bond Future			346.83815	346.83815	346.88431	346.88431			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			252.25503	252.25503	252.03402	252.03402			0.00	0	6,14
R202	On	02/02/2023	Bond Future			252.09855	252.09855	251.88233	251.88233			0.00	0	46
R202	On	04/05/2023	Bond Future			256.94410	256.94410	256.72778	256.72778			0.00	0	
R202	On	03/08/2023	Bond Future			257.17162	257.17162	256.95253	256.95253			0.00	0	
R202	On	02/11/2023	Bond Future			262.07652	262.07652	261.85264	261.85264			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.17969	101.63588	7.23725	101.61832		0.41	0.00	0	23,87
Total R2023 Future												0.00	0	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			302.04000	0.30204	284,520	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,050	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			298.98000	0.29898	281,470	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,070	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			295.91000	0.29591	278,420	0.24	0.00	0	
Total R2023 Option												0.00	0	23,87
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.51922	89.61417	10.64401	89.04623		8.74	0.00	0	66,85
R2030	On	02/02/2023	Bond Future			10.67541	87.21509	10.80581	86.64020		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.82664	88.87347	10.96342	88.28918		8.84	0.00	0	
R2030	On	03/08/2023	Bond Future			10.97611	86.62466	11.12002	86.02990		8.84	0.00	0	
R2030	On	02/11/2023	Bond Future			11.14643	88.25712	11.29815	87.65092		8.38	0.00	0	
Total R2030 Future												0.00	0	72,05
R2030	On	03/11/2022	Bond Future	9.70	Put			4,478.00000	4.47800	3,917,890	6.98	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			62.11000	0.06211	69,940	6.98	0.00	0	50

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	10.10	Put			2,815.33000	2.81533	2,313,130	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			304.54000	0.30454	370,280	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,852.18000	2.85218	2,347,680	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			294.38000	0.29438	357,820	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,889.20000	2.88920	2,382,450	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			284.36000	0.28436	345,550	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			239.43000	0.23943	160,630	10.32	0.00	0	50
R2030	On	03/11/2022	Bond Future	11.57	Call			4,310.25000	4.31025	4,799,390	10.32	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Put			2,462.29000	2.46229	1,985,450	7.68	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			419.88000	0.41988	510,980	7.68	0.00	0	50
R2030	On	02/02/2023	Bond Future	11.55	Call			4,155.47000	4.15547	4,539,650	9.94	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Call			3,540.44000	3.54044	3,892,550	9.73	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.16	Put			1,452.55000	1.45255	1,197,300	9.53	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Call			2,989.90000	2.98990	3,309,540	9.53	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,513.06000	1.51306	1,251,090	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,878.54000	2.87854	3,191,460	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Put			965.36000	0.96536	774,650	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			682.61000	0.68261	822,670	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,302.49000	4.30249	3,866,680	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			671.16000	0.67116	810,240	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,338.13000	4.33813	3,900,650	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			660.54000	0.66054	797,950	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			1,192.73000	1.19273	969,950	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			609.24000	0.60924	738,280	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,928.75000	4.92875	4,465,490	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			506.82000	0.50682	618,450	8.72	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.80	Put			5,043.64000	5.04364	4,575,800	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			481.28000	0.48128	588,330	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,267.70000	4.26770	3,832,870	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			472.99000	0.47299	578,590	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,596.09000	5.59609	5,119,890	8.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.66	Call			374.77000	0.37477	473,460	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,595.88000	7.59588	7,085,220	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			166.65000	0.16665	230,880	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,518.61000	4.51861	4,072,760	8.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Call			135.07000	0.13507	189,430	9.12	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.04	Put			8,338.72000	8.33872	7,815,230	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			125.86000	0.12586	177,260	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,436.78000	9.43678	8,898,670	9.29	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			83.00000	0.08300	119,780	9.29	0.00	0	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
R2030	On	02/02/2023	Bond Future	9.79	Put			5,082.22000	5.08222	4,612,930	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			8,151.25000	8.15125	7,630,720	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,539.86000	1.53986	1,308,890	9.40	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,276.26000	4.27626	4,629,580	9.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			725.47000	0.72547	598,950	10.32	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.57	Call			7,228.73000	7.22873	7,686,500	10.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,510.46000	3.51046	3,134,920	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,685.37000	1.68537	1,894,120	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			766.88000	0.76688	634,300	10.26	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.50	Call			7,000.08000	7.00008	7,451,790	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,104.99000	1.10499	925,510	9.80	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.04	Call			5,534.11000	5.53411	5,938,920	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			3,828.42000	3.82842	3,442,120	8.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,477.22000	1.47722	1,675,210	8.49	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.34	Put			1,916.91000	1.91691	1,647,040	9.13	0.00	0	18
R2030	On	04/05/2023	Bond Future	11.34	Call			3,500.04000	3.50004	3,814,460	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Put			3,238.80000	3.23880	2,877,050	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,892.51000	1.89251	2,115,050	8.60	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.67	Put			6,316.32000	6.31632	5,876,680	8.50	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			585.57000	0.58557	730,220	8.50	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.53	Put			3,536.03000	3.53603	3,159,190	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,667.25000	1.66725	1,874,700	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,561.74000	3.56174	3,183,610	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,649.24000	1.64924	1,855,400	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Put			9,004.17000	9.00417	8,499,650	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			260.43000	0.26043	340,200	8.76	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.00	Put			5,120.75000	5.12075	4,685,380	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			896.66000	0.89666	1,045,580	8.36	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	9.78	Put			5,896.07000	5.89607	5,466,050	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			671.02000	0.67102	825,290	8.45	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.58	Put			6,672.57000	6.67257	6,222,200	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			525.44000	0.52544	659,360	8.53	0.00	0	18
R2030	On	03/08/2023	Bond Future	12.89	Call			7,814.25000	7.81425	8,331,350	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,102.49000	1.10249	1,005,870	10.27	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.59	Call			6,891.02000	6.89102	7,389,160	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,448.80000	3.44880	3,829,350	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,484.41000	2.48441	2,269,310	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,424.20000	3.42420	3,803,860	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,500.47000	2.50047	2,284,480	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			3,399.67000	3.39967	3,778,440	9.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.89	Put			905.84000	0.90584	828,180	10.55	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put			3,893.71000	3.89371	3,581,700	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,931.84000	1.93184	2,214,590	8.60	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.40	Put			4,549.11000	4.54911	4,200,460	8.46	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,520.72000	1.52072	1,766,830	8.46	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.36	Put			2,468.44000	2.46844	2,254,230	9.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			4,204.76000	4.20476	3,832,520	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,194.03000	2.19403	2,427,990	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			4,159.04000	4.15904	3,789,340	8.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,230.17000	2.23017	2,466,670	8.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			4,182.04000	4.18204	3,810,700	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,212.25000	2.21225	2,447,110	8.09	0.00	0	
Total R2030 Option												0.00	0	21,45
Total For R2030												0.00	0	93,54
R2032	On	03/11/2022	Bond Future			10.97662	85.12951	11.09586	84.51840		10.57	0.00	0	168,76
R2032	On	02/02/2023	Bond Future			11.13067	86.65627	11.25456	86.03738		10.86	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.27551	84.14330	11.40465	83.51420		11.15	0.00	0	
R2032	On	03/08/2023	Bond Future			11.41309	85.80897	11.54784	85.16847		10.75	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.57729	83.26883	11.71837	82.61610		10.71	0.00	0	
Total R2032 Future												0.00	0	171,37
R2032	On	03/11/2022	Bond Future	9.46	Put			8,929.74000	8.92974	8,319,640	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			2.49000	0.00249	3,500	8.80	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.36	Put			9,514.32000	9.51432	8,903,800	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			1.39000	0.00139	1,980	8.82	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.31	Put			9,808.62000	9.80862	9,197,960	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			1.02000	0.00102	1,470	8.83	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Put			2,776.08000	2.77608	2,323,610	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			513.17000	0.51317	671,810	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			154.33000	0.15433	115,440	13.06	0.00	0	75
R2032	On	03/11/2022	Bond Future	12.30	Call			6,005.63000	6.00563	6,577,850	13.06	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			658.67000	0.65867	508,650	11.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	11.55	Call			2,932.67000	2.93267	3,393,760	11.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			4,788.28000	4.78828	4,214,320	9.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Call			102.92000	0.10292	140,070	9.06	0.00	0	50
R2032	On	03/11/2022	Bond Future	11.45	Put			788.79000	0.78879	613,150	11.48	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	11.45	Call			2,569.23000	2.56923	3,004,700	11.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,738.27000	2.73827	2,289,440	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			528.18000	0.52818	690,460	9.90	0.00	0	75
R2032	On	03/11/2022	Bond Future	9.92	Put			6,320.81000	6.32081	5,718,790	8.71	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
R2032	On	03/11/2022	Bond Future	9.92	Call			26.26000	0.02626	35,350	8.71	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Put			3,171.87000	3.17187	2,685,000	9.68	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.56	Call			378.32000	0.37832	502,560	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,467.70000	3.46770	2,958,840	9.54	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.49	Call			300.12000	0.30012	402,370	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			5,042.46000	5.04246	4,460,960	8.97	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Call			82.38000	0.08238	111,990	8.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,301.16000	5.30116	4,713,210	8.88	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.11	Call			65.24000	0.06524	88,400	8.88	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,754.20000	3.75420	4,080,670	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			762.53000	0.76253	865,230	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			555.15000	0.55515	426,860	12.73	0.00	0	7!
R2032	On	02/02/2023	Bond Future	12.75	Call			7,565.90000	7.56590	8,056,500	12.73	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,404.00000	1.40400	1,139,790	11.59	0.00	0	5!
R2032	On	02/02/2023	Bond Future	11.84	Call			4,247.60000	4.24760	4,602,280	11.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,626.66000	1.62666	1,334,240	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			558.16000	0.55816	639,030	10.01	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,141.73000	4.14173	3,661,980	10.29	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			1,167.20000	1.16720	1,306,340	10.29	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.50	Put			4,761.93000	4.76193	4,262,020	10.17	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.50	Call			895.97000	0.89597	1,014,950	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,158.57000	5.15857	4,642,380	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			133.90000	0.13390	167,420	10.16	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.39	Put			5,199.37000	5.19937	4,681,480	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			750.09000	0.75009	851,090	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,240.18000	5.24018	4,720,780	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			737.62000	0.73762	837,110	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			5,919.11000	5.91911	5,381,090	10.01	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			95.79000	0.09579	120,600	10.20	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Put			6,185.54000	6.18554	5,647,670	10.02	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			499.84000	0.49984	580,860	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put			7,318.11000	7.31811	6,770,100	10.07	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			317.63000	0.31763	388,510	10.07	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.47	Put			9,669.24000	9.66924	9,083,870	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			10,554.88000	10.55488	9,960,800	10.20	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,149.16000	3.14916	2,760,750	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,980.98000	2.98098	3,221,670	11.03	0.00	0	4!
R2032	On	04/05/2023	Bond Future	10.89	Put			4,423.39000	4.42339	3,975,800	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,878.21000	1.87821	2,059,720	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,484.88000	4.48488	4,035,730	10.62	0.00	0	

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	10.87	Call		1,838.72000	1.83872	2,018,670	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Put		5,316.42000	5.31642	4,837,510	10.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,394.53000	1.39453	1,544,720	10.47	0.00	0	46
R2032	On	04/05/2023	Bond Future	13.43	Put		640.69000	0.64069	545,580	13.35	0.00	0	46
R2032	On	04/05/2023	Bond Future	13.43	Call		9,728.72000	9.72872	10,262,710	13.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,454.18000	4.45418	4,005,820	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,858.53000	1.85853	2,039,270	10.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,105.76000	4.10576	4,390,440	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		2,880.90000	2.88090	2,544,510	11.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,524.22000	4.52422	4,828,330	11.12	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.77	Put		3,118.99000	3.11899	2,765,910	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,160.77000	4.16077	4,448,190	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,137.97000	3.13797	2,783,510	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,133.23000	4.13323	4,419,270	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,157.05000	3.15705	2,801,230	10.98	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		5,039.83000	5.03983	4,614,250	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,723.81000	2.72381	2,951,540	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		5,012.74000	5.01274	4,587,740	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,703.16000	2.70316	2,930,310	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,985.76000	4.98576	4,561,350	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,744.54000	2.74454	2,972,860	10.32	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	195,84
R2035	On	03/11/2022	Bond Future			11.25613	86.00408	11.35930	85.40586	11.94	0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.40580	87.54564	11.51271	86.93974	12.35	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.53932	84.70758	11.65025	84.09172	12.80	0.00	0	
R2035	On	03/08/2023	Bond Future			11.66776	86.38385	11.78305	85.75682	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future			11.82125	83.51174	11.94143	82.87265	12.61	0.00	0	
Total R2035 Future											0.00	0	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		7.60000	0.00760	11,850	10.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,602.01000	9.60201	9,008,040	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		67.65000	0.06765	97,620	10.71	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		6,510.71000	6.51071	5,942,460	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		200.51000	0.20051	273,020	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,359.36000	2.35936	1,997,230	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		121.11000	0.12111	88,970	14.23	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		727.34000	0.72734	915,390	11.54	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,897.12000	2.89712	2,486,950	11.54	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		845.70000	0.84570	1,054,020	11.63	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			2,657.55000	2.65755	2,267,650	11.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,021.46000	1.02146	1,257,550	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,936.38000	4.93638	4,410,670	11.01	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,044.98000	1.04498	1,284,370	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,323.90000	2.32390	1,965,070	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,068.69000	1.06869	1,311,650	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,288.68000	2.28868	1,933,420	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,268.43000	7.26843	7,834,510	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			204.98000	0.20498	234,050	11.22	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			10,118.41000	10.11841	9,541,580	11.22	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Call			863.68000	0.86368	932,680	11.37	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,998.97000	5.99897	5,462,070	11.37	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			173.08000	0.17308	197,630	11.22	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			10,617.39000	10.61739	10,036,040	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			188.47000	0.18847	215,240	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,366.82000	10.36682	9,787,690	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,250.18000	1.25018	1,347,750	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,989.37000	4.98937	4,481,040	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			459.74000	0.45974	516,180	11.23	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			7,717.41000	7.71741	7,167,950	11.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			806.86000	0.80686	870,250	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,188.18000	6.18818	5,645,670	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,646.08000	1.64608	1,768,100	11.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,255.41000	4.25541	3,771,530	11.79	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			893.25000	0.89325	964,890	11.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,905.89000	5.90589	5,371,630	11.38	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,231.20000	1.23120	1,327,590	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,030.44000	5.03044	4,520,930	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			9,422.21000	9.42221	9,904,970	14.79	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			544.30000	0.54430	421,160	14.79	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,269.33000	1.26933	1,367,890	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,948.53000	4.94853	4,441,190	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,623.51000	1.62351	1,743,760	11.77	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			4,291.79000	4.29179	3,806,140	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,274.79000	4.27479	4,563,560	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,914.75000	1.91475	1,597,620	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,419.23000	4.41923	4,715,850	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,843.20000	1.84320	1,533,920	13.04	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			8,157.86000	8.15786	7,643,100	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,189.00000	1.18900	1,293,360	11.86	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Put		7,290.38000	7.29038	6,778,880	11.86		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,894.63000	4.89463	4,422,240	12.20		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,377.78000	2.37778	2,522,200	12.21		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,860.82000	4.86082	4,389,380	12.21		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		447.41000	0.44741	497,400	11.89		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		11,300.21000	11.30021	10,734,340	11.89		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		947.47000	0.94747	1,048,570	11.86		0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,981.84000	1.98184	1,693,590	13.71		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,030.35000	9.03035	9,453,890	14.65		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,164.86000	1.16486	972,540	14.65		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,283.32000	2.28332	2,424,240	12.18		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,997.18000	4.99718	4,522,240	12.18		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,353.97000	2.35397	2,497,440	12.20		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,401.72000	2.40172	2,547,090	12.22		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,827.19000	4.82719	4,356,700	12.22		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,286.20000	6.28620	6,613,810	13.71		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,817.85000	4.81785	5,052,340	12.73		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,709.13000	3.70913	3,316,590	12.73		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,848.83000	4.84883	5,084,680	12.74		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,687.08000	3.68708	3,295,900	12.74		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,787.26000	4.78726	5,020,390	12.72		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,731.62000	3.73162	3,337,720	12.72		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,078.88000	6.07888	5,610,660	12.14		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,221.70000	3.22170	3,393,050	12.15		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,046.60000	6.04660	5,578,860	12.15		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,245.38000	3.24538	3,416,850	12.15		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,014.81000	6.01481	5,547,190	12.15		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,198.47000	3.19847	3,369,340	12.14		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			11.38900	82.15982	11.50706	81.46697	12.74		4,025,831.18	49	66,08
R2037	On	02/02/2023	Bond Future			11.52765	79.37681	11.64983	78.67445	13.92		0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.66029	80.88663	11.78695	80.17240	13.73		0.00	0	
R2037	On	03/08/2023	Bond Future			11.79060	78.22977	11.92215	77.50237	14.13		0.00	0	
R2037	On	02/11/2023	Bond Future			11.93130	79.70384	12.06804	78.96251	13.56		0.00	0	
Total R2037 Future											4,025,831.18	49	139,56	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,128.77000	1.12877	1,361,150	12.40		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,349.87000	2.34987	1,889,400	12.40		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,153.44000	1.15344	1,389,650	12.42		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.31	Put		2,314.93000	2.31493	1,858,290	12.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,178.55000	1.17855	1,418,460	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,280.50000	2.28050	1,827,560	12.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,304.39000	1.30439	1,438,680	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,965.34000	4.96534	4,397,270	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,324.29000	1.32429	1,460,000	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,924.20000	4.92420	4,357,550	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,344.18000	1.34418	1,481,310	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,883.12000	4.88312	4,317,890	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,446.92000	1.44692	1,591,260	13.03	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,681.99000	4.68199	4,123,970	13.03	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,928.65000	3.92865	4,255,000	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		2,131.35000	2.13135	1,755,340	14.27	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		6,189.16000	6.18916	5,615,800	12.94	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,171.85000	5.17185	4,627,270	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,396.64000	2.39664	2,567,750	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,137.05000	5.13705	4,593,930	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,420.93000	2.42093	2,593,490	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,102.44000	5.10244	4,560,770	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,773.69000	1.77369	1,914,560	12.94	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		3,678.07000	3.67807	3,926,510	13.77	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,717.01000	3.71701	3,251,220	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		10,731.52000	10.73152	11,318,990	16.46	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		885.87000	0.88587	759,110	16.46	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,372.48000	2.37248	2,542,130	13.19	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,857.77000	4.85777	5,145,210	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,782.42000	3.78242	3,342,460	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,888.53000	4.88853	5,177,840	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,759.41000	3.75941	3,321,320	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,919.65000	4.91965	5,210,530	14.29	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,736.82000	3.73682	3,300,300	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		6,160.83000	6.16083	5,621,850	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,360.43000	3.36043	3,560,700	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		6,225.17000	6.22517	5,684,110	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,384.79000	3.38479	3,586,440	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		6,192.76000	6.19276	5,653,080	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,409.57000	3.40957	3,611,920	13.16	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											4,025,831.18	49	142,04

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		11.46559	84.06048	11.57319	83.38071		13.45	5,716,112.64	68	52,35
R2040	On	02/02/2023	Bond Future		11.59963	81.06118	11.71090	80.37222		14.73	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.72749	82.60319	11.84275	81.90261		14.53	0.00	0	
R2040	On	03/08/2023	Bond Future		11.85294	79.72999	11.97255	79.01650		14.99	0.00	0	
R2040	On	02/11/2023	Bond Future		11.98768	81.23222	12.11190	80.50513		14.39	0.00	0	
Total R2040 Future											5,716,112.64	68	116,85
R2040	On	03/11/2022	Bond Future	10.10	Call		11.94000	0.01194	18,110	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		10,152.79000	10.15279	9,479,190	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		109.41000	0.10941	154,410	12.12	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		6,598.05000	6.59805	5,963,280	12.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		163.51000	0.16351	226,140	12.24	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		2,762.18000	2.76218	2,329,620	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,337.36000	2.33736	1,947,900	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		236.68000	0.23668	321,020	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		5,327.27000	5.32727	4,731,840	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		797.00000	0.79700	1,006,170	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		3,193.53000	3.19353	2,722,930	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,018.63000	1.01863	1,265,840	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		310.24000	0.31024	229,980	15.32	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,248.09000	1.24809	1,530,630	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,410.78000	2.41078	2,013,550	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,275.38000	1.27538	1,561,810	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,373.93000	2.37393	1,980,590	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,302.88000	1.30288	1,593,190	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		5,948.77000	5.94877	5,331,630	12.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,565.62000	1.56562	1,891,230	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		2,027.03000	2.02703	1,672,870	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		3,461.21000	3.46121	3,955,020	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		850.88000	0.85088	664,920	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,924.27000	5.92427	6,523,780	15.32	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		279.33000	0.27933	317,080	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,632.90000	10.63290	9,981,690	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		296.66000	0.29666	336,740	13.38	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		10,427.96000	10.42796	9,779,080	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,117.36000	1.11736	1,207,110	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		6,155.26000	6.15526	5,556,050	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,171.85000	1.17185	1,266,700	13.63	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		6,007.20000	6.00720	5,413,090	13.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,453.71000	1.45371	1,567,880	13.79	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
R2040	On	02/02/2023	Bond Future	11.10	Put			5,353.63000	5.35363	4,778,840	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,475.38000	1.47538	1,591,030	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			5,309.09000	5.30909	4,735,780	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			1,497.42000	1.49742	1,614,180	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			5,265.01000	5.26501	4,692,810	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			1,656.16000	1.65616	1,782,410	13.89	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put			4,963.14000	4.96314	4,400,430	13.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			4,411.65000	4.41165	4,719,950	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,250.13000	2.25013	1,869,470	15.27	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call			5,070.69000	5.07069	5,415,920	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,917.90000	1.91790	1,574,170	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			5,190.05000	5.19005	5,541,610	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,864.41000	1.86441	1,527,010	15.61	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			11,790.50000	11.79050	11,148,550	13.47	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			8,413.80000	8.41380	7,832,160	13.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,555.15000	1.55515	1,702,460	13.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			7,445.77000	7.44577	6,892,500	13.60	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,659.60000	2.65960	2,892,150	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			5,340.74000	5.34074	4,872,710	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			600.31000	0.60031	658,940	13.47	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			5,303.80000	5.30380	4,837,550	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,712.69000	2.71269	2,949,050	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			5,266.82000	5.26682	4,802,600	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			2,847.90000	2.84790	3,093,690	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			5,085.85000	5.08585	4,631,060	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,226.37000	1.22637	1,345,310	13.45	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call			7,370.74000	7.37074	7,833,730	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			2,015.55000	2.01555	1,777,960	16.04	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,091.51000	10.09151	10,630,840	17.02	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,252.28000	1.25228	1,091,030	17.02	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			2,686.21000	2.68621	2,920,540	14.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			5,413.43000	5.41343	5,677,090	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			4,026.44000	4.02644	3,576,610	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			5,447.07000	5.44707	5,712,280	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			4,002.52000	4.00252	3,554,240	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			5,480.80000	5.48080	5,747,550	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,978.75000	3.97875	3,532,010	15.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,669.40000	6.66940	6,195,460	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			3,552.22000	3.55222	3,802,230	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,741.19000	6.74119	6,264,110	13.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.59	Call		3.57788000	3.57788	3,829,630	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6.70504000	6.70504	6,229,700	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3.60397000	3.60397	3,857,120	14.00	0.00	0	
Total R2040 Option											0.00	0	11,46
Total For R2040											5,716,112.64	68	128,35
R2044	On	03/11/2022	Bond Future			11.43461	81.08524	11.54698	80.35956	14.23	4,135,347.24	51	73,08
R2044	On	02/02/2023	Bond Future			11.55984	78.15781	11.67600	77.42199	15.60	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.67884	79.64455	11.79907	78.89622	15.41	0.00	0	
R2044	On	03/08/2023	Bond Future			11.79512	76.83806	11.91977	76.07589	15.92	0.00	0	
R2044	On	02/11/2023	Bond Future			11.91971	78.28583	12.04905	77.50907	15.29	0.00	0	
Total R2044 Future											4,135,347.24	51	106,90
R2044	On	03/11/2022	Bond Future	10.10	Call		13.28000	0.01328	20,150	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		10.28882000	10.28882	9,570,010	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		121.82000	0.12182	172,170	12.82	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		6,607.31000	6.60731	5,931,980	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		261.47000	0.26147	355,800	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,361.31000	2.36131	1,945,470	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,373.18000	1.37318	1,687,180	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,324.64000	2.32464	1,912,960	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		5,304.74000	5.30474	4,673,390	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,402.16000	1.40216	1,720,320	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,288.27000	2.28827	1,880,750	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,101.57000	1.10157	1,374,000	13.86	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		2,711.50000	2.71150	2,258,250	13.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,344.41000	1.34441	1,654,250	14.03	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		0.00000	0.00000	4,680,700	16.05	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		0.00000	0.00000	1,952,800	16.05	15,622,400.00	8,000	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call		1,648.50000	1.64850	1,782,990	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,143.71000	5.14371	4,542,380	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,672.19000	1.67219	1,808,390	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,099.80000	5.09980	4,500,180	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,696.07000	1.69607	1,833,810	14.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,056.17000	5.05617	4,458,090	14.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,222.51000	5.22251	4,728,070	14.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,854.27000	3.85427	4,174,620	15.41	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,158.22000	4.15822	3,730,240	15.41	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,830.15000	2.83015	3,080,210	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,296.53000	5.29653	4,798,260	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call		4,700.39000	4.70039	5,067,180	15.78	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 04/05/2023 Bond Future	12.00	Put			3,476.52000	3.47652	3,094,980	15.78		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	11.42	Call			2,858.07000	2.85807	3,110,040	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,259.41000	5.25941	4,763,050	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,886.12000	2.88612	3,140,010	14.96		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,566.08000	5.56608	5,846,180	16.15		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,073.75000	4.07375	3,591,680	16.15		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,497.55000	5.49755	5,774,600	16.12		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,122.68000	4.12268	3,637,560	16.12		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,531.78000	5.53178	5,810,500	16.13		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,098.14000	4.09814	3,614,690	16.13		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,830.26000	6.83026	6,236,540	14.84		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,849.27000	3.84927	4,033,100	14.85		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,794.37000	6.79437	6,201,440	14.85		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,794.13000	3.79413	3,976,060	14.83		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,866.32000	6.86632	6,271,490	14.83		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,821.66000	3.82166	4,004,700	14.84		0.00	0	
Total R2044 Option										15,622,400.00	8,000	16,03
Total For R2044										19,757,747.24	8,051	122,93
R2048 On 03/11/2022 Bond Future			11.36481	80.03387	11.46665	79.35672		14.76		127,253,853.30	1,590	255,38
R2048 On 02/02/2023 Bond Future			11.48294	81.50522	11.58813	80.81883		15.32		0.00	0	
R2048 On 04/05/2023 Bond Future			11.59494	78.59681	11.70379	77.89873		15.99		0.00	0	
R2048 On 03/08/2023 Bond Future			11.70476	80.11467	11.81754	79.40375		15.64		0.00	0	
R2048 On 02/11/2023 Bond Future			11.82421	77.20717	11.94124	76.48269		15.89		0.00	0	
Total R2048 Future										127,253,853.30	1,590	255,38
R2048 On 03/11/2022 Bond Future	10.00	Call			11.32000	0.01132	16,630	13.21		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			10,854.92000	10.85492	10,183,080	13.21		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			180.25000	0.18025	220,350	13.31		0.00	0	98
R2048 On 03/11/2022 Bond Future	10.60	Put			6,290.04000	6.29004	5,652,990	13.31		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			260.36000	0.26036	317,400	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			5,623.24000	5.62324	5,003,130	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,447.58000	1.44758	1,675,210	14.41		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,425.97000	2.42597	1,976,450	14.41		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			3,680.37000	3.68037	4,116,050	15.56		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			910.78000	0.91078	669,310	15.56		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			1,114.00000	1.11400	1,298,690	14.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,909.15000	2.90915	2,416,690	14.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,388.40000	1.38840	1,608,620	14.38		0.00	0	98
R2048 On 03/11/2022 Bond Future	11.30	Put			2,501.89000	2.50189	2,044,960	14.38		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			1,417.82000	1.41782	1,641,800	14.40		0.00	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
R2048	On	03/11/2022	Bond Future	11.31	Put		2,463.71000	2.46371	2,010,540	14.40		0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,778.02000	1.77802	1,960,610	14.67		0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		5,056.12000	5.05612	4,552,320	14.67		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,678.28000	1.67828	1,852,300	14.61		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,235.80000	5.23580	4,723,430	14.61		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,702.87000	1.70287	1,879,020	14.63		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,190.37000	5.19037	4,680,130	14.63		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,727.84000	1.72784	1,906,140	14.64		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,145.44000	5.14544	4,637,350	14.64		0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		543.24000	0.54324	603,400	13.93		0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,965.56000	8.96556	8,339,330	13.93		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,055.23000	3.05523	3,199,220	15.43		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,365.77000	5.36577	4,811,680	15.43		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,996.52000	2.99652	3,137,590	15.41		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,441.33000	5.44133	4,884,320	15.41		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,025.68000	3.02568	3,168,210	15.42		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,403.31000	5.40331	4,847,760	15.42		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,830.29000	5.83029	6,167,650	16.11		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,040.01000	4.04001	3,666,450	16.11		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,759.29000	5.75929	6,093,740	16.08		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,089.04000	4.08904	3,712,570	16.08		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,794.61000	5.79461	6,130,520	16.10		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,064.30000	4.06430	3,689,290	16.10		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,985.53000	3.98553	4,144,470	15.35		0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,848.00000	6.84800	6,282,460	15.35		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,929.14000	3.92914	4,087,330	15.34		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,922.90000	6.92290	6,356,610	15.34		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,957.29000	3.95729	4,115,850	15.35		0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,885.36000	6.88536	6,319,440	15.35		0.00	0	
Total R2048 Option											0.00	0	7,30	
Total For R2048											127,253,853.30	1,590	262,68	
R209	On	03/11/2022	Bond Future			11.22303	66.61009	11.33561	66.03772	13.45		4,529,486.12	68	20,28
R209	On	02/02/2023	Bond Future			11.35126	67.80466	11.46742	67.22457	13.97		0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.47071	65.94181	11.59086	65.35190	14.44		0.00	0	1,28
R209	On	03/08/2023	Bond Future			11.58294	67.24709	11.70727	66.64633	14.12		0.00	0	
R209	On	02/11/2023	Bond Future			11.71384	65.36501	11.84285	64.75274	14.22		0.00	0	
Total R209 Future											4,529,486.12	68	23,60	
R209	On	03/11/2022	Bond Future	9.25	Call			0.27000	0.00027	0,470	12.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			11,849.08000	11.84908	11,276,910	12.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	9.50	Call		1.26000	0.00126	2,130	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,280.56000	10.28056	9,709,060	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		17.13000	0.01713	26,890	12.02	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		7,286.16000	7.28616	6,723,550	12.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	12.00	Call		3,652.90000	3.65290	4,123,640	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		414.14000	0.41414	312,510	14.83	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		719.89000	0.71989	919,400	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,342.49000	2.34249	1,969,630	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		737.90000	0.73790	940,670	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,308.22000	2.30822	1,938,620	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,895.06000	1.89506	2,248,950	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,071.79000	1.07179	853,310	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		144.41000	0.14441	204,630	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,566.08000	4.56608	4,053,930	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		684.63000	0.68463	877,730	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,411.95000	2.41195	2,032,680	13.02	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.01	Call		702.07000	0.70207	898,420	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,377.00000	2.37700	2,000,980	13.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,040.17000	1.04017	1,139,940	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,474.47000	4.47447	3,994,150	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,007.94000	1.00794	1,105,530	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,549.03000	4.54903	4,066,530	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,024.05000	1.02405	1,122,730	13.01	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,511.71000	4.51171	4,030,300	13.01	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,817.45000	5.81745	6,218,440	15.90	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,587.72000	1.58772	1,398,800	15.90	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		1,944.51000	1.94451	2,141,370	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,454.10000	4.45410	4,061,050	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,964.99000	1.96499	2,163,370	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,423.15000	4.42315	4,031,620	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,985.59000	1.98559	2,185,490	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,392.39000	4.39239	4,002,380	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		519.47000	0.51947	582,330	13.39	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		8,977.59000	8.97759	8,450,540	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,765.43000	1.76543	1,948,670	13.81	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,740.30000	4.74030	4,333,630	13.81	0.00	0	7,5!
R209	On	03/08/2023	Bond Future	11.95	Call		4,315.46000	4.31546	4,553,500	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,164.75000	3.16475	2,802,030	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,260.83000	4.26083	4,496,480	14.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,203.84000	3.20384	2,838,730	14.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R209	On	03/08/2023	Bond Future	11.94	Call			4,288.12000	4.28812	4,524,840	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,184.24000	3.18424	2,820,200	14.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			2,872.11000	2.87211	3,102,000	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			5,255.49000	5.25549	4,873,110	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			2,830.30000	2.83030	3,057,780	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			5,312.97000	5.31297	4,928,180	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			2,851.30000	2.85130	3,079,990	13.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			5,284.30000	5.28430	4,900,720	13.83	0.00	0	
Total R209 Option											0.00	0	56,00	
Total For R209											4,529,486.12	68	79,60	
R210	On	03/11/2022	Bond Future			231.15289		231.15289				0.00	0	7
R210	On	02/02/2023	Bond Future			235.35322		235.35322				0.00	0	30
R210	On	04/05/2023	Bond Future			236.75237		237.32785	237.32785			0.00	0	
R210	On	03/08/2023	Bond Future			241.48514		242.07479	242.07479			0.00	0	
R210	On	02/11/2023	Bond Future			242.84833		243.44723	243.44723			0.00	0	
Total R210 Future											0.00	0	1,00	
Total For R210											0.00	0	1,00	
R213	On	03/11/2022	Bond Future			10.84925		80.58020	10.96855	80.02919	10.03	0.00	0	34,00
R213	On	02/02/2023	Bond Future			11.00880		82.02457	11.13300	81.46647	10.16	0.00	0	
R213	On	04/05/2023	Bond Future			11.15161		80.03233	11.28115	79.46511	10.32	0.00	0	
R213	On	03/08/2023	Bond Future			11.28944		81.61562	11.42485	81.03810	9.95	0.00	0	
R213	On	02/11/2023	Bond Future			11.45973		79.60456	11.60176	79.01597	9.87	0.00	0	
Total R213 Future											0.00	0	34,00	
R213	On	03/11/2022	Bond Future	9.13	Call			0.53000	0.00053	0,740	8.20	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,067.96000	9.06796	8,517,160	8.20	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.77000	0.00077	1,050	8.18	0.00	0	4
R213	On	03/11/2022	Bond Future	9.19	Put			8,751.93000	8.75193	8,201,200	8.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			26.64000	0.02664	30,310	7.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,094.70000	3.09470	2,588,160	8.59	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,980.78000	2.98078	2,480,230	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			55.74000	0.05574	55,700	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,774.32000	4.77432	4,223,270	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			141.78000	0.14178	157,570	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,828.38000	3.82838	3,293,160	8.22	0.00	0	4
R213	On	03/11/2022	Bond Future	10.37	Call			279.73000	0.27973	324,200	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,442.37000	5.44237	4,895,030	7.90	0.00	0	4
R213	On	03/11/2022	Bond Future	10.38	Call			289.56000	0.28956	336,020	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,056.45000	3.05645	2,551,900	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			299.63000	0.29963	348,020	8.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.39	Put		3,018.48000	3.01848	2,515,860	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		309.94000	0.30994	360,400	8.66	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		90.38000	0.09038	118,280	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,587.35000	9.58735	9,057,150	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		409.67000	0.40967	512,150	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,645.48000	5.64548	5,189,860	9.61	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		585.64000	0.58564	689,200	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,857.11000	4.85711	4,402,570	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		595.77000	0.59577	699,300	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,819.39000	4.81939	4,364,820	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		605.87000	0.60587	709,340	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,781.68000	4.78168	4,327,050	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		737.68000	0.73768	855,930	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,342.50000	4.34250	3,902,650	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		835.92000	0.83592	966,800	9.58	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		4,062.86000	4.06286	3,635,640	9.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,311.72000	5.31172	5,715,950	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		719.49000	0.71949	565,620	11.25	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		4,040.87000	4.04087	3,636,980	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,608.30000	1.60830	1,772,050	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,012.99000	4.01299	3,609,520	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,625.60000	1.62560	1,790,270	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,985.00000	3.98500	3,582,450	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,590.87000	1.59087	1,754,200	9.90	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,530.49000	3.53049	3,810,100	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,749.55000	2.74955	2,451,640	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,555.07000	3.55507	3,835,940	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,732.23000	2.73223	2,435,580	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,579.72000	3.57972	3,861,840	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,715.02000	2.71502	2,419,620	10.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,341.48000	4.34148	4,037,710	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,327.63000	2.32763	2,609,960	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,389.75000	4.38975	4,083,490	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,346.23000	2.34623	2,629,810	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,365.73000	4.36573	4,060,720	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,364.57000	2.36457	2,649,390	9.59	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			11.36842	64.04919	11.48059	63.45390	14.72	3,842,951.40	60	25,4

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	02/02/2023			11.49249	65.19720	11.60826	64.59354		15.30	0.00	0	64,50
R214	On	04/05/2023			11.60221	63.13916	11.72177	62.52512		15.90	0.00	0	
R214	On	03/08/2023			11.70663	64.38853	11.83021	63.76311		15.57	0.00	0	
R214	On	02/11/2023			11.82968	62.30618	11.95772	61.66883		15.78	0.00	0	
Total R214 Future											3,842,951.40	60	89,94
R214	On	03/11/2022	11.34	Call			1,168.72000	1.16872	1,381,930	14.41	0.00	0	
R214	On	03/11/2022	11.34	Put			1,916.25000	1.91625	1,534,170	14.41	0.00	0	
R214	On	03/11/2022	11.35	Call			1,192.87000	1.19287	1,409,330	14.43	0.00	0	
R214	On	03/11/2022	11.35	Put			1,886.77000	1.88677	1,507,940	14.43	0.00	0	
R214	On	03/11/2022	11.36	Call			1,217.29000	1.21729	1,437,100	14.45	0.00	0	
R214	On	03/11/2022	11.36	Put			1,857.62000	1.85762	1,482,140	14.45	0.00	0	
R214	On	02/02/2023	11.09	Call			1,360.23000	1.36023	1,528,350	14.64	0.00	0	
R214	On	02/02/2023	11.09	Put			4,135.87000	4.13587	3,700,330	14.64	0.00	0	
R214	On	02/02/2023	11.07	Call			1,321.21000	1.32121	1,485,530	14.61	0.00	0	
R214	On	02/02/2023	11.07	Put			4,207.83000	4.20783	3,768,490	14.61	0.00	0	
R214	On	02/02/2023	11.08	Call			1,340.72000	1.34072	1,506,930	14.62	0.00	0	
R214	On	02/02/2023	11.08	Put			4,171.82000	4.17182	3,734,370	14.62	0.00	0	
R214	On	04/05/2023	11.37	Put			4,274.04000	4.27404	3,808,310	15.37	0.00	0	
R214	On	04/05/2023	11.38	Call			2,463.39000	2.46339	2,612,830	15.38	0.00	0	
R214	On	04/05/2023	11.38	Put			4,244.40000	4.24440	3,779,800	15.38	0.00	0	
R214	On	04/05/2023	11.36	Call			2,416.34000	2.41634	2,563,320	15.36	0.00	0	
R214	On	04/05/2023	11.36	Put			4,304.06000	4.30406	3,837,000	15.36	0.00	0	
R214	On	04/05/2023	11.37	Call			2,439.71000	2.43971	2,588,020	15.37	0.00	0	
R214	On	03/08/2023	12.15	Call			4,739.05000	4.73905	5,057,900	16.09	0.00	0	
R214	On	03/08/2023	12.15	Put			3,165.94000	3.16594	2,859,370	16.09	0.00	0	
R214	On	03/08/2023	12.16	Call			4,768.06000	4.76806	5,088,170	16.11	0.00	0	
R214	On	03/08/2023	12.16	Put			3,146.79000	3.14679	2,841,480	16.11	0.00	0	
R214	On	03/08/2023	12.14	Call			4,710.32000	4.71032	5,027,910	16.08	0.00	0	
R214	On	03/08/2023	12.14	Put			3,185.44000	3.18544	2,877,610	16.08	0.00	0	
R214	On	02/11/2023	11.45	Put			5,649.86000	5.64986	5,172,670	15.23	0.00	0	
R214	On	02/11/2023	11.46	Call			3,082.32000	3.08232	3,242,890	15.23	0.00	0	
R214	On	02/11/2023	11.46	Put			5,619.42000	5.61942	5,142,640	15.23	0.00	0	
R214	On	02/11/2023	11.47	Call			3,104.61000	3.10461	3,265,600	15.24	0.00	0	
R214	On	02/11/2023	11.47	Put			5,589.12000	5.58912	5,112,760	15.24	0.00	0	
R214	On	02/11/2023	11.45	Call			3,060.11000	3.06011	3,220,270	15.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											3,842,951.40	60	89,94
Total for Bond											301,109,942.44	11,099	1,497,96
ES23	On	25/01/2023			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 ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 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 I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			828.39300	828.39300	822.99200	822.99200				0.00	0	86
GOVI On 02/02/2023 GOVI			843.24100	843.24100	837.75400	837.75400				0.00	0	

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	04/05/2023	GOVI		859.24300	859.24300	853.65600	853.65600			0.00	0	
GOVI	On	03/08/2023	GOVI		876.21600	876.21600	870.52200	870.52200			0.00	0	
GOVI	On	02/11/2023	GOVI		892.74200	892.74200	886.94000	886.94000			0.00	0	
Total GOVI Future											0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call		25,820.00000	2.58200	79,830,000		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		25,720.00000	2.57200	79,730,000		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		25,620.00000	2.56200	79,630,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		130,860.00000	13.08600	75,990,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		130,660.00000	13.06600	75,790,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		130,760.00000	13.07600	75,890,000		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		7,760.00000	0.77600	63,630,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		7,960.00000	0.79600	63,830,000		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		7,860.00000	0.78600	63,730,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		333,020.00000	33.30200	389,960,000		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		332,920.00000	33.29200	389,860,000		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		333,120.00000	33.31200	390,060,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		11,300.00000	1.13000	69,320,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		11,200.00000	1.12000	69,220,000		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		11,400.00000	1.14000	69,420,000		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		830.35900	830.35900	827.94900	827.94900			0.00	0	
AL37	On	02/02/2023	Index Future		845.24300	845.24300	842.79900	842.79900			0.00	0	

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	04/05/2023	Index Future			861.28200	861.28200	858.79700	858.79700			0.00	0	
AL37	On	03/08/2023	Index Future			878.29600	878.29600	875.76500	875.76500			0.00	0	
AL37	On	02/11/2023	Index Future			894.86200	894.86200	892.28200	892.28200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			953.12200	953.12200	947.00200	947.00200			0.00	0	
AL7T	On	02/02/2023	Index Future			970.20600	970.20600	963.98700	963.98700			0.00	0	
AL7T	On	04/05/2023	Index Future			988.61700	988.61700	982.28600	982.28600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,008.14600	1,008.14600	1,001.69300	1,001.69300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,027.16100	1,027.16100	1,020.58600	1,020.58600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			840.19100	840.19100	834.73900	834.73900			0.00	0	13
ALBI	On	02/02/2023	Index Future			855.25100	855.25100	849.71100	849.71100			0.00	0	
ALBI	On	04/05/2023	Index Future			871.48000	871.48000	865.84000	865.84000			0.00	0	
ALBI	On	03/08/2023	Index Future			888.69500	888.69500	882.94700	882.94700			0.00	0	
ALBI	On	02/11/2023	Index Future			905.45700	905.45700	899.60000	899.60000			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.90000	325.90000	326.36000	326.36000			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.82100	331.82100	332.29400	332.29400			0.00	0	
IGOV	On	04/05/2023	Index Future			338.19500	338.19500	338.67900	338.67900			0.00	0	
IGOV	On	03/08/2023	Index Future			344.95200	344.95200	345.44700	345.44700			0.00	0	
IGOV	On	02/11/2023	Index Future			351.53300	351.53300	352.03700	352.03700			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	5.81500	94.18500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45500	93.54500	6.45500	93.54500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.53000	93.47000	6.52000	93.48000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.06500	92.93500	7.05500	92.94500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.15000	92.85000	7.13000	92.87000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.57000	92.43000	7.55000	92.45000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.66000	92.34000	7.64000	92.36000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.09500	91.90500	8.05500	91.94500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.19500	91.80500	8.16500	91.83500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.20000	91.80000	8.17000	91.83000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.20000	91.80000	8.18000	91.82000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.19500	91.80500	8.16500	91.83500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										301,109,942.44	11,099	1,500,10
ABCPI3 On 07/12/2023 Spot Bond			1.81800	330.74396	1.81800	330.34348				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	0.00000				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.93500	101.03928	9.93500	100.95901				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.85500	88.34322	11.85500	88.25985				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total ABFN49 SPOT										0.00	200,000,000	100,000,000
Total For ABFN49										0.00	200,000,000	100,000,000
ABFN50 On 30/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	0.00000			0.00	0	
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	6.49000			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.08160	100.00000	45.72932			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	2.22000			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	3.17000			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	4.67500			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	8.55000			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	8.85000			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.08000	103.67588	7.08000	103.61628		7,080,000,000,000.00	1,000,000,000	500,000,00	
Total ABS15 SPOT								7,080,000,000,000.00	1,000,000,000	500,000,00	
Total For ABS15								7,080,000,000,000.00	1,000,000,000	500,000,00	
ABS16 On 11/11/2025 Spot Bond			8.54000	108.52725	8.54000	108.45328		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		
ABS17 On 11/11/2027 Spot Bond			9.26000	109.10076	9.26000	109.02028		0.00	0		
Total ABS17 SPOT								0.00	0		
Total For ABS17								0.00	0		
ABS18 On 26/09/2023 Spot Bond			7.52000	106.81501	7.52000	106.75076		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.28500	98.43445	9.28500	98.36124				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.38620	100.00000	12.30413				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.94000	330.26609	1.94000	329.86292				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.72500	11.72500	11.72500	11.72500				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	24,800,000	31,200,000
Total AGT01 SPOT										0.00	24,800,000	31,200,000
Total For AGT01										0.00	24,800,000	31,200,000
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	28,800,000	35,600,000
Total AGT02 SPOT										0.00	28,800,000	35,600,000
Total For AGT02										0.00	28,800,000	35,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	1,000,000.00
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	0.00000				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.15000	96.63803	9.15000	96.56757				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	29,200,000	7,300.00
Total AHF5A2 SPOT										0.00	29,200,000	7,300.00
Total For AHF5A2										0.00	29,200,000	7,300.00
AHF5A On 21/08/2023 Spot Bond			9.07500	101.27241	9.07500	101.19916				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.24000	105.74596	9.24000	105.66770				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	101.80481	9.79000	101.72551				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71500	89.74249	12.71500	89.65235				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.35000	200.47360	5.35000	200.17390				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.02500	253.62323	5.02500	253.25067				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63500	219.17622	5.63500	218.84359				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.04000	214.02726	4.04000	213.72971				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.01500	117.34355	5.01500	117.17153				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	30,400,000	26,500,00
Total ASN278 SPOT										0.00	30,400,000	26,500,00
Total For ASN278										0.00	30,400,000	26,500,00
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	27,600,000	17,000,00
Total ASN279 SPOT										0.00	27,600,000	17,000,00
Total For ASN279										0.00	27,600,000	17,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	33,200,000	8,300,000
Total ASN291 SPOT										0.00	33,200,000	8,300,000
Total For ASN291										0.00	33,200,000	8,300,000
ASN291 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	4.21000				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.16500	5.16500	5.16500	5.16500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.12500	115.78341	5.12500	115.61267				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	50,800,000	22,700,000
Total ASN399 SPOT										0.00	50,800,000	22,700,000
Total For ASN399										0.00	50,800,000	22,700,000
ASN399 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.53500	9.53500	9.53500	9.53500				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.19000	11.19000	11.19000	11.19000				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.97500	10.97500	10.97500	10.97500				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.54500	96.80514	10.54500	96.72362			156,066,000,000.00		14,800,000	20,500,00
Total ASN508 SPOT									156,066,000,000.00		14,800,000	20,500,00
Total For ASN508									156,066,000,000.00		14,800,000	20,500,00
ASN50(On 21/12/2026 Spot Bond			9.72500	96.53198	9.72500	96.45688			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51(On 21/12/2026 Spot Bond			10.27500	95.37853	10.27500	95.30023			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51(On 21/12/2026 Spot Bond			10.27500	95.37853	10.27500	95.30023			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.04525	9.10000	100.97198			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.26469	11.05000	101.17594			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.25908	11.00000	101.17073			0.00		0	
Total ASN530 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.20296	10.50000	101.11856				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.20296	10.50000	101.11856				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.88500	100.97959	10.88500	100.89237				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.97500	100.22202	10.97500	100.16333				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.83500	100.85075	10.83500	100.76403				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.36000	100.95952	9.36000	100.88462				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.97880	9.97880	9.97880	9.97880				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	10.20000				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN810 On 06/04/2025 Spot Bond					0.00000	0.00000				0.00	4,400,000,000	4,400,000,000
Total ASN818 SPOT										0.00	4,400,000,000	4,400,000,000
Total For ASN818										0.00	4,400,000,000	4,400,000,000
ASN820 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN834 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN843 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN843 SPOT										0.00	0	
Total For ASN843										0.00	0	
ASN844 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN844 SPOT										0.00	0	
Total For ASN844										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN849 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.42500	102.83690	11.42500	102.65468				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	0.00000				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				0.00	0	7,000,000.00
Total ASN913 SPOT										0.00	0	7,000,000.00
Total For ASN913										0.00	0	7,000,000.00
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	50,000,000.000	50,000,000.00
Total BAW31 SPOT										0.00	50,000,000.000	50,000,000.00
Total For BAW31										0.00	50,000,000.000	50,000,000.00
BAW33 On 13/10/2023 Spot Bond			7.43500	101.23040	7.43500	101.16984				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	1,000,000.00
Total BAW34 SPOT										0.00	0	1,000,000.00
Total For BAW34										0.00	0	1,000,000.00
BAW36 On 18/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	0.00000				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	12.33500				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.28000	9.28000	9.28000	9.28000				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.98000	104.89078	7.98000	104.82390				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	30,000,0€
Total BID15 SPOT										0.00	0	30,000,0€
Total For BID15										0.00	0	30,000,0€
BID16 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.77500	105.54617	8.77500	105.47190				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			9.07500	106.91084	9.07500	106.83309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.62500	103.26100	9.62500	103.18190				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	11.16500				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.48076	4.77000	107.46679				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			8.99500	101.94225	8.99500	107.13029				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.69342	8.70700	112.09349				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.26500	98.80220	11.26500	103.97171				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.07270	6.50000	116.02132				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			4.92000	155.23255	4.92000	155.00614				0.00	0	
Total CLN453 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.36000	153.68747	5.36000	153.45795				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.64000	102.76784	8.64000	102.69584				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			10.10000	99.91706	10.10000	99.83424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.15000	103.62186	10.15000	103.53662				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			9.36000	100.03386	9.36000	99.96031				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN530 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN532 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN534 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ³ On 18/07/2025 Spot Bond			10.50500	101.17389	10.50500	101.08948				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁴ On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁵ On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ³ On 21/08/2026 Spot Bond			9.97500	100.72998	9.97500	100.65008				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁴ On 29/03/2025 Spot Bond			10.02500	104.65838	10.02500	104.57495				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁵ On 12/11/2025 Spot Bond			10.11500	103.48738	10.11500	103.40417				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 ¹ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.47500	102.50775	10.47500	102.42106				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.97500	103.86025	9.97500	103.77787				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.20500	102.71220	10.20500	102.62890				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.34000	157.96447	3.34000	157.75398				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.44500	9.44500	9.44500	9.44500				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.03000	9.03000	9.03000	9.03000				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.60500	103.24588	9.60500	103.16652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	210,000,00
Total CLN615 SPOT										0.00	0	210,000,00
Total For CLN615										0.00	0	210,000,00
CLN615 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			8.18000	101.43122	8.18000	101.36507				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.66000	61.10154	12.66000	61.04042				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.67500	97.71043	10.67500	97.62763				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.92498	158.79755	3.92498	158.57853				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.92498	158.79755	3.92498	158.57853				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	478,800,000	239,400,000
Total CLN676 SPOT										0.00	478,800,000	239,400,000

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 CLN676										0.00	478,800,000	239,400,000
CLN67 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	11.10000				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	0.00000				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	11.19500				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	11.15500				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	0.00000				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	11.35500				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	0.00000				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	11.52500				0.00	0	
Total CLN720 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	11.47000				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	11.35000				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	10.94000				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	9.25000				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.68500	7.68500	7.68500	7.68500				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN756 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	0.00000				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	9.57000				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	7.68500				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	10.88000				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.58500	6.58500	6.58500	6.58500				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.28000	98.26916	9.28000	98.19612				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	0.00000				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	9.65000				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	0.00000				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	12.81000				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	14.48000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	0.00000				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	7.00000				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	0.00000				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	11.25000				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	11.06000				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			10.87500	10.87500	10.87500	10.87500				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.61000	105.05289	9.61000	104.97209				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.24500	103.15968	11.24500	103.06722				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.70000	101.80293	10.70000	101.71599				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.07500	104.04058	9.07500	103.96493				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.03500	93.53027	13.03500	93.43351				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62500	93.64954	11.62500	93.56284				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.37500	10.37500	10.37500	10.37500				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.59000	101.45567	7.59000	101.39454				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	71.90432	100.00000	71.50186				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.90432	100.00000	71.50186				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	101.36857	9.14000	101.29473				0.00	0	2,213,000,00
Total DV24 SPOT										0.00	0	2,213,000,00
Total For DV24										0.00	0	2,213,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.64491	9.69000	100.56730				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.64491	9.69000	100.56730				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.57500	97.03746	10.57500	96.95597				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.63500	93.85082	11.63500	93.76434				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.67162	10.10000	100.59079				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.67162	10.10000	100.59079				0.00	0	
Total DV29/R213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.55000	101.88610	8.55000	101.81658				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.28500	115.68099	5.28500	115.50892				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01500	104.22155	5.01500	104.06876				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	144.79542	2.25000	144.61516				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	162.80779	3.38000	162.59032				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39500	149.17917	3.39500	148.97973				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	144.51927	3.40000	144.32601				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.10500	118.93186	5.10500	118.75637				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			4.98500	106.55382	4.98500	106.39786				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	144.79542	2.25000	144.61516				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	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68500	102.61591	10.68500	102.52886				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	12.53500				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	12.58500				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.77500	10.77500	10.77500	10.77500				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	10.77500				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	12.51500				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	11.81500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.51500	12.51500	12.51500	12.51500				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.83000	102.04476	7.83000	101.98097			3,915,000,000,000.00	500,000,000	1,500,000,000	
Total ES23 SPOT									3,915,000,000,000.00	500,000,000	1,500,000,000	
Total For ES23									3,915,000,000,000.00	500,000,000	1,500,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.25496	10.00000	101.17476			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	97.99194	9.71500	97.91578			8,096,164,291,000.00	833,367,400	5,303,849,400	
Total ES26 SPOT									8,096,164,291,000.00	833,367,400	5,303,849,400	
Total For ES26									8,096,164,291,000.00	833,367,400	5,303,849,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.48865	7.85000	103.42336			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			12.08000	72.45112	12.18500	71.87930			10,552,841,568,000.00	873,579,600	3,037,328,500	
Total ES33 SPOT									10,552,841,568,000.00	873,579,600	3,037,328,500	
Total For ES33									10,552,841,568,000.00	873,579,600	3,037,328,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.94000	7.50000	99.88002			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			12.38000	74.85718	12.48500	74.20250			6,711,812,048,000.00	542,149,600	1,140,320,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										6,711,812,048,000.00	542,149,600	1,140,320,50
Total For ES42										6,711,812,048,000.00	542,149,600	1,140,320,50
ES42/R On 25/04/2042 Spot Bond			8.50000	103.23540	8.50000	103.16499				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.50500	11.50500	11.50500	11.50500				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	12.63000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000				0.00	119,200,000	39,800,00
Total EXX05 SPOT										0.00	119,200,000	39,800,00
Total For EXX05										0.00	119,200,000	39,800,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	0.00000				0.00	11,240,000,000	2,970,000,00
Total FIFG02 SPOT										0.00	11,240,000,000	2,970,000,00
Total For FIFG02										0.00	11,240,000,000	2,970,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	0	1,100,000,0€
Total FRB22 SPOT										0.00	0	1,100,000,0€
Total For FRB22										0.00	0	1,100,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	16,400,000	355,000,0€
Total FRB24 SPOT										0.00	16,400,000	355,000,0€
Total For FRB24										0.00	16,400,000	355,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	15,600,000	24,800,0€
Total FRB25 SPOT										0.00	15,600,000	24,800,0€
Total For FRB25										0.00	15,600,000	24,800,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	8,286,777,0€
Total FRB26 SPOT										0.00	0	8,286,777,0€
Total For FRB26										0.00	0	8,286,777,0€
FRB27 On 03/06/2026 Spot Bond			9.35500	105.35889	9.35500	105.27997				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.27500	99.87453	9.27500	99.80033			0.00	0	15,700,00
Total FRB30 SPOT									0.00	0	15,700,00
Total For FRB30									0.00	0	15,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.42000	332.30986	1.42000	331.91824			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	2.24500			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	222.82766	3.24000	222.53222		16,288,128,000,000.00	5,027,200,000	2,513,600,00	
Total FRBI28 SPOT								16,288,128,000,000.00	5,027,200,000	2,513,600,00	
Total For FRBI28								16,288,128,000,000.00	5,027,200,000	2,513,600,00	
FRBI29 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	4.15500			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	4.97000		5,149,914,000,000.00	1,036,200,000	518,100,00	
Total FRBI33 SPOT								5,149,914,000,000.00	1,036,200,000	518,100,00	
Total For FRBI33								5,149,914,000,000.00	1,036,200,000	518,100,00	
FRBI46 On 31/03/2046 Spot Bond			5.14500	101.85455	5.14500	101.70394			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	101.15633	5.16000	101.00687			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.75000	8.75000	8.75000	8.75000			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.78000	8.78000	8.78000	8.78000			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	3.52000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.72400	9.72400	9.72400	9.72400				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC273 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC281 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.27000	3.27000	3.27000	3.27000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				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	3.10000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(O)n 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(O)n 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(O)n 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(O)n 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC357 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC395 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	8.33000				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC401 On 19/01/2027 Spot Bond			10.91000	10.91000	10.91000	10.91000				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC404 On 19/05/2026 Spot Bond			13.24500	13.24500	13.24500	13.24500				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	11.10000				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.43500	11.43500	11.43500	11.43500				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.79500	9.79500	9.79500	9.79500				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.66000	108.98308	4.66000	108.82569				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86500	119.51139	4.86500	119.33761				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	20,000,000	30,000,000
Total FRJ25 SPOT										0.00	20,000,000	30,000,000
Total For FRJ25										0.00	20,000,000	30,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	4.42800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.83500	4.83500	4.83500	4.83500				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97500	117.91705	4.97500	117.74456				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.00500	231.78000	5.00500	231.43987				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.11500	115.92422	5.11500	115.75336				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.00500	5.00500	5.00500	5.00500				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.42000	160.64527	3.42000	160.43019				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.08724	3.70500	110.93597				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.91500	118.78355	4.91500	118.61035				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.12500	229.31354	5.12500	228.97481				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.17500	228.29512	5.17500	227.95700				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.60000	163.70220	2.60000	163.49380				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.20500	227.68670	5.20500	227.34893				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.11500	115.92422	5.11500	115.75336				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.53000	219.59017	3.53000	219.29389				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.86500	105.90669	5.86500	105.74431				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.74000	217.27959	3.74000	216.98277				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.80000	216.62458	3.80000	216.32762				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.71500	217.63541	5.71500	217.30373				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.81500	106.54148	5.81500	106.37852				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	5.11500				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.09500	116.20645	5.09500	116.03536				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.61000	218.70663	3.61000	218.41013				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.48500	222.10083	5.48500	221.76639				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.74000	217.27959	3.74000	216.98277				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.74000	217.27959	3.74000	216.98277				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.14100	223.94546	3.14100	223.65030				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.37000	160.82964	3.37000	160.61497				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.09000	213.49067	4.09000	213.19303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.13000	213.06253	4.13000	212.76480				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.34000	160.94040	3.34000	160.72595				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.60500	218.76171	3.60500	218.46524				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	4.14000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	47,200,000	30,500,00
Total FRS180 SPOT										0.00	47,200,000	30,500,00
Total For FRS180										0.00	47,200,000	30,500,00
FRS18(On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	66,000,000	35,300,000
Total FRS199 SPOT										0.00	66,000,000	35,300,000
Total For FRS199										0.00	66,000,000	35,300,000
FRS200 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	38,400,000	9,600,000
Total FRS200 SPOT										0.00	38,400,000	9,600,000
Total For FRS200										0.00	38,400,000	9,600,000
FRS201 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	46,000,000	30,400,000
Total FRS201 SPOT										0.00	46,000,000	30,400,000
Total For FRS201										0.00	46,000,000	30,400,000
FRS206 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	20,400,000	5,100,000
Total FRS206 SPOT										0.00	20,400,000	5,100,000
Total For FRS206										0.00	20,400,000	5,100,000
FRS209 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	9.53000				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	0.00000				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	10.39000				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	10.39000				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	0.00000				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	11.72400				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	0.00000				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	1.13000				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.82500	334.67085	0.82500	334.29263				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	0.87000				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81500	110.77232	4.81500	110.61168				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.49500	71.29329	4.49500	71.26732				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	2.49000				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	2.77000				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.93000	1.93000	1.93000	1.93000			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	7.20000		21,600,000,000,000.00	3,000,000,000	1,500,000,000	
Total FRX23 SPOT								21,600,000,000,000.00	3,000,000,000	1,500,000,000	
Total For FRX23								21,600,000,000,000.00	3,000,000,000	1,500,000,000	
FRX24 On 10/12/2024 Spot Bond			8.51500	107.21078	8.51500	107.13753		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			8.52500	104.31327	8.52500	104.24229		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			8.95000	106.08245	8.95000	106.00635		1,090,546,760,000.00	121,848,800	256,288,700	
Total FRX26 SPOT								1,090,546,760,000.00	121,848,800	256,288,700	
Total For FRX26								1,090,546,760,000.00	121,848,800	256,288,700	
FRX27 On 07/03/2027 Spot Bond			9.39500	102.99434	9.39500	102.91600		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			9.28500	105.01198	9.28500	104.93431		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.08500	99.40264	10.08500	99.32294		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.01500	97.66747	10.01500	97.58970		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			10.64500	103.99235	10.64500	103.90398		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.57500	74.83053	11.57500	74.76155		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.75500	120.33716	3.75500	120.17263				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.11900	106.17754	8.11900	106.10829				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78500	107.19305	7.78500	107.12597				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.74000	331.05000	1.74000	330.65123				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	1.92000				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.81500	98.05077	10.81500	97.96662				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.81000	79.21326	4.81000	79.18207				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.79000	85.03590	11.79000	84.95652		2,905,100,802,000.00		246,403,800	4,419,269,40	
Total HWAY34 SPOT								2,905,100,802,000.00		246,403,800	4,419,269,40	
Total For HWAY34								2,905,100,802,000.00		246,403,800	4,419,269,40	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.17529	100.00000	10.10824				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	84.26640	11.82000	84.18754				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	10.17200	100.00000	10.10497				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	0.00000				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.00000	165.98432	1.92000	166.08894		189,790,493,800,000.00		94,895,246,900	680,940,899,00	
Total I2025 SPOT								189,790,493,800,000.00		94,895,246,900	680,940,899,00	
Total For I2025								189,790,493,800,000.00		94,895,246,900	680,940,899,00	
I2029 On 31/03/2029 Spot Bond			3.32000	122.37659	3.29000	122.43467		275,257,216,000,000.00		82,908,800,000	209,047,411,50	
Total I2029 SPOT								275,257,216,000,000.00		82,908,800,000	209,047,411,50	
Total For I2029								275,257,216,000,000.00		82,908,800,000	209,047,411,50	
I2033 On 28/02/2033 Spot Bond			4.22000	113.48102	4.19000	113.63523		396,113,767,152,000.00		93,865,821,600	570,312,272,10	
Total I2033 SPOT								396,113,767,152,000.00		93,865,821,600	570,312,272,10	
Total For I2033								396,113,767,152,000.00		93,865,821,600	570,312,272,10	
I2038 On 31/01/2038 Spot Bond			4.23000	129.22909	4.23000	129.04771		5,646,073,716,000.00		1,334,769,200	552,895,655,30	
Total I2038 SPOT								5,646,073,716,000.00		1,334,769,200	552,895,655,30	
Total For I2038								5,646,073,716,000.00		1,334,769,200	552,895,655,30	
I2046 On 31/03/2046 Spot Bond			4.25000	117.44046	4.25000	117.27521		138,466,008,100,000.00		32,580,237,200	453,201,373,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 SPOT										18,466,008,100,000.00	32,580,237,200	453,201,373,90
Total For I2046										18,466,008,100,000.00	32,580,237,200	453,201,373,90
I2050 On 31/12/2050 Spot Bond			4.29000	118.00802	4.26000	118.48758				108,630,178,800,000.00	25,321,720,000	464,759,096,50
Total I2050 SPOT										18,630,178,800,000.00	25,321,720,000	464,759,096,50
Total For I2050										18,630,178,800,000.00	25,321,720,000	464,759,096,50
IBG01 On 07/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.59000	331.63970	1.59000	331.24427				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	49,200,000	31,100,000
Total IBL138 SPOT										0.00	49,200,000	31,100,000
Total For IBL138										0.00	49,200,000	31,100,000
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	77,600,000	38,100,000
Total IBL145 SPOT										0.00	77,600,000	38,100,000
Total For IBL145										0.00	77,600,000	38,100,000
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	0.00000				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	8.33500				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	0.00000				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	8.68500				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	0.00000				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	9.23500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.07500	101.44614	11.07500	101.27257				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			10.17500	10.17500	10.17500	10.17500				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.66000	102.81333	8.66000	102.74230				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.03000	103.54176	7.03000	103.48281				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.81500	102.34034	9.81500	102.26042				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.13500	104.41327	11.13500	104.32107				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.39500	104.24546	10.39500	104.15890				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.12500	101.41016	9.12500	101.33601				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	12,400,000	3,100,000
Total IPF24 SPOT										0.00	12,400,000	3,100,000
Total For IPF24										0.00	12,400,000	3,100,000
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.40000	210.19834	4.40000	209.90007				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.30000	211.25394	4.30000	210.95586				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.54000	101.60117	7.54000	101.53952				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.51500	100.59370	7.51500	100.53322				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.59000	100.11451	7.59000	100.05272				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.53000	100.11253	7.53000	100.05123				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	0.00000				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	6.24000				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.89000	7.89000	7.89000	7.89000				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	8.59000				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.98500	6.98500	6.98500	6.98500				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.73500	102.63363	8.73500	102.56173				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.48500	102.08007	7.48500	101.99807				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	0.00000				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	9.37500				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	0.00000				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	6.15000				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	6.20000				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	6.20000				0.00	0	
Total IVZ107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000				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	6.15000				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000				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	6.15000				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	6.20000				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	6.20000				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	30,000,000,000	59,300,000,00	
Total IVZ115 SPOT									10,000,000,000,000.00	30,000,000,000	59,300,000,00	
Total For IVZ115									10,000,000,000,000.00	30,000,000,000	59,300,000,00	
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	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	166,400,000	41,600,00
Total KAP012 SPOT										0.00	166,400,000	41,600,00
Total For KAP012										0.00	166,400,000	41,600,00
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,000,000,000
Total KAP022 SPOT										0.00	1,000,000,000	1,000,000,000
Total For KAP022										0.00	1,000,000,000	1,000,000,000
KAP022 On 04/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	396,400,000	198,200,000
Total KAP11 SPOT										0.00	396,400,000	198,200,000
Total For KAP11										0.00	396,400,000	198,200,000
KW01 On 31/10/2027 Spot Bond			9.87500	119.24787	9.87500	119.15421				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			8.45000	104.56742	8.45000	104.49521				0.00	0	1,564,545,30
Total LGL06 SPOT										0.00	0	1,564,545,30
Total For LGL06										0.00	0	1,564,545,30
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	400,000,00
Total LGL07 SPOT										0.00	0	400,000,00
Total For LGL07										0.00	0	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	2,235,000,00
Total MBP045 SPOT										0.00	0	2,235,000,00
Total For MBP045										0.00	0	2,235,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	1,775,000,00
Total MBP051 SPOT										0.00	0	1,775,000,00
Total For MBP051										0.00	0	1,775,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.12500	9.12500	9.12500	9.12500				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.77500	100.70608	9.77500	100.62734				0.00	0	13,300,00
Total MML02 SPOT										0.00	0	13,300,00
Total For MML02										0.00	0	13,300,00
MML03 On 15/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.02500	89.73350	10.02500	89.68542				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.49500	100.66853	10.49500	100.58462				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	9,000,000,000	4,500,000,00
Total MTN10 SPOT										0.00	9,000,000,000	4,500,000,00
Total For MTN10										0.00	9,000,000,000	4,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	1,905,000,00
Total MTN12 SPOT										0.00	0	1,905,000,00
Total For MTN12										0.00	0	1,905,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.72000	96.90166	9.72000	96.82671				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	9,000,000,000	4,500,000,000
Total MTN26 SPOT										0.00	9,000,000,000	4,500,000,000
Total For MTN26										0.00	9,000,000,000	4,500,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.18000	102.56694	8.18000	102.49906				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.54000	102.40061	8.54000	102.33082				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.65500	100.72387	10.65500	100.63867				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			8.10500	106.95575	8.10500	106.88650				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.57500	102.63332	8.57500	102.56309				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.31000	105.79264	9.31000	105.71376				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.32500	106.07701	9.32500	105.99779				0.00	0	4,400,00
Total NBK20A SPOT										0.00	0	4,400,00
Total For NBK20A										0.00	0	4,400,00
NBK21/ On 21/07/2027 Spot Bond			9.56500	105.56663	9.56500	105.48625				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			7.44000	103.59903	7.44000	103.53658				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.25300	110.03409	8.25300	109.96157				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.29500	110.04604	9.29500	109.96457				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	7.86000				0.00	0	107,500,00
Total NBK25A SPOT										0.00	0	107,500,00
Total For NBK25A										0.00	0	107,500,00
NBK25/ On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	66.35386	100.00000	65.91665				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK26B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.19000	109.73756	9.19000	109.65721			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.04000	102.75575	8.04000	102.68974			0.00	0	112,500,00
Total NBK28A SPOT									0.00	0	112,500,00
Total For NBK28A									0.00	0	112,500,00
NBK29 On 31/07/2026 Spot Bond			8.69500	107.04941	8.69500	106.97515			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.13000	102.54666	8.13000	102.48007			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.94000	104.79786	7.94000	104.73136			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	0.00000			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	11.45000			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,00
Total NBKB56 SPOT										0.00	0	1,000,000,00
Total For NBKB56										0.00	0	1,000,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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	99.82934	10.62000	105.05870				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.27500	100.07378	10.27500	105.22138				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	300,000,000	150,000,000
Total NDAL03 SPOT										0.00	300,000,000	150,000,000
Total For NDAL03										0.00	300,000,000	150,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	3,200,000	800,000
Total NGL07 SPOT										0.00	3,200,000	800,000
Total For NGL07										0.00	3,200,000	800,000
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	21,600,000	5,400,000
Total NGL08 SPOT										0.00	21,600,000	5,400,000
Total For NGL08										0.00	21,600,000	5,400,000
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	17,600,000	17,900,000
Total NGLT1B SPOT										0.00	17,600,000	17,900,000
Total For NGLT1B										0.00	17,600,000	17,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	21,200,000	27,900,000
Total NGT104 SPOT										0.00	21,200,000	27,900,000
Total For NGT104										0.00	21,200,000	27,900,000
NGT10: On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	3,000,000,000
Total NHM016 SPOT										0.00	0	3,000,000,000

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 For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	1,300,000,000	650,000,00
Total NHM018 SPOT										0.00	1,300,000,000	650,000,00
Total For NHM018										0.00	1,300,000,000	650,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	0.00000				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	5.17500				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	3.11000				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	2.67500				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	4.15500			16,050,765,000,000.00		3,863,000,000	1,931,500,00
Total NI29 SPOT									16,050,765,000,000.00		3,863,000,000	1,931,500,00
Total For NI29									16,050,765,000,000.00		3,863,000,000	1,931,500,00
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	4.96500				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	2.78000				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	266.78856	3.45000	266.43031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	2.58000				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	2.75500				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.90000	226.69362	2.90000	226.39927				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.98500	91.94130	4.98500	91.80673				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	51,600,000	12,900,000
Total NN022 SPOT										0.00	51,600,000	12,900,000
Total For NN022										0.00	51,600,000	12,900,000
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	41,200,000	29,100,000
Total NN023 SPOT										0.00	41,200,000	29,100,000
Total For NN023										0.00	41,200,000	29,100,000
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	18,800,000	23,400,000
Total NN034 SPOT										0.00	18,800,000	23,400,000
Total For NN034										0.00	18,800,000	23,400,000
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	83,200,000	31,100,000
Total NN040 SPOT										0.00	83,200,000	31,100,000
Total For NN040										0.00	83,200,000	31,100,000
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF084 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.54000	104.92210	8.54000	104.84935				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.02000	210.52685	2.02000	210.26845				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.38500	107.21949	11.38500	107.12223				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	15.99217	100.00000	15.88623				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	0.00000				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	0.00000				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			30,000,000,000,000.00		300,000,000	20,300,000,00
Total NTC35 SPOT									30,000,000,000,000.00		300,000,000	20,300,000,00
Total For NTC35									30,000,000,000,000.00		300,000,000	20,300,000,00
NTC36 On 07/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000,00
Total NTC36 SPOT										0.00	0	60,000,000,00
Total For NTC36										0.00	0	60,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.57500	105.08718	8.57500	105.01527			12,005,000,000,000.00		1,400,000,000	2,230,000,00
Total OML07 SPOT									12,005,000,000,000.00		1,400,000,000	2,230,000,00
Total For OML07									12,005,000,000,000.00		1,400,000,000	2,230,000,00
OML09 On 14/09/2022 Spot Bond			8.12500	99.95550	8.12500	99.88882				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.95000	106.14392	8.95000	106.06819				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	0.00000				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total OML12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	400,000,000	400,000,000
Total PEP01 SPOT										0.00	400,000,000	400,000,000
Total For PEP01										0.00	400,000,000	400,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.92500	107.84837	9.01000	107.46433				568,764,094,967,500.00	623,951,159,100	591,264,124,700
Total R186 SPOT										568,764,094,967,500.00	623,951,159,100	591,264,124,700
Total For R186										568,764,094,967,500.00	623,951,159,100	591,264,124,700
R197 On 07/12/2023 Spot Bond			0.58000	335.65002	0.52500	335.49906				113,134,800,000,000.00	195,060,000,000	296,457,546,700
Total R197 SPOT										113,134,800,000,000.00	195,060,000,000	296,457,546,700
Total For R197										113,134,800,000,000.00	195,060,000,000	296,457,546,700
R202 On 07/12/2033 Spot Bond			4.17500	249.73623	4.17500	249.38633				418,602,200,000,000.00	100,264,000,000	188,859,772,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total R202 SPOT										18,602,200,000,000.00	100,264,000,000	188,859,772,30
Total For R202										18,602,200,000,000.00	100,264,000,000	188,859,772,30
R2023 On 28/02/2023 Spot Bond			6.95000	100.63657	6.98000	100.56714				662,654,700,000,000.00	95,346,000,000	206,548,200,00
Total R2023 SPOT										12,654,700,000,000.00	95,346,000,000	206,548,200,00
Total For R2023										12,654,700,000,000.00	95,346,000,000	206,548,200,00
R2030 On 31/01/2030 Spot Bond			10.40500	88.73305	10.52000	88.12510				392,784,072,025,500.00	1,191,041,237,100	1,923,198,943,30
Total R2030 SPOT										12,784,072,025,500.00	191,041,237,100	923,198,943,30
Total For R2030										12,784,072,025,500.00	191,041,237,100	923,198,943,30
R2032 On 31/03/2032 Spot Bond			10.86500	88.40468	10.97500	87.75415				709,627,675,948,500.00	525,506,458,900	1,235,792,775,10
Total R2032 SPOT										19,627,675,948,500.00	525,506,458,900	235,792,775,10
Total For R2032										19,627,675,948,500.00	525,506,458,900	235,792,775,10
R2035 On 28/02/2035 Spot Bond			11.15000	85.15845	11.24500	84.52236				227,753,978,460,000.00	379,170,760,400	1,699,289,867,30
Total R2035 SPOT										17,753,978,460,000.00	379,170,760,400	699,289,867,30
Total For R2035										17,753,978,460,000.00	379,170,760,400	699,289,867,30
R2037 On 31/01/2037 Spot Bond			11.29000	81.35199	11.40000	80.62423				079,552,279,376,000.00	715,637,934,400	1,613,038,784,20
Total R2037 SPOT										9,552,279,376,000.00	715,637,934,400	613,038,784,20
Total For R2037										9,552,279,376,000.00	715,637,934,400	613,038,784,20
R2040 On 31/01/2040 Spot Bond			11.37000	83.23395	11.47000	82.51816				482,926,531,102,000.00	218,375,244,600	925,177,403,00
Total R2040 SPOT										12,926,531,102,000.00	218,375,244,600	925,177,403,00
Total For R2040										12,926,531,102,000.00	218,375,244,600	925,177,403,00
R2044 On 31/01/2044 Spot Bond			11.34500	80.28796	11.45000	79.52827				295,141,176,055,500.00	819,316,101,900	1,314,654,012,90
Total R2044 SPOT										15,141,176,055,500.00	819,316,101,900	314,654,012,90
Total For R2044										15,141,176,055,500.00	819,316,101,900	314,654,012,90
R2048 On 28/02/2048 Spot Bond			11.28000	79.22494	11.37500	78.51269				024,958,429,040,000.00	1,420,652,343,000	1,719,056,842,20
Total R2048 SPOT										14,958,429,040,000.00	420,652,343,000	719,056,842,20
Total For R2048										14,958,429,040,000.00	420,652,343,000	719,056,842,20
R209 On 31/03/2036 Spot Bond			11.13000	69.07044	11.23500	68.46829				893,577,471,884,000.00	170,132,746,800	703,996,190,80
Total R209 SPOT										13,577,471,884,000.00	170,132,746,800	703,996,190,80
Total For R209										13,577,471,884,000.00	170,132,746,800	703,996,190,80
R210 On 31/03/2028 Spot Bond			2.46000	231.81180	2.40000	232.22745				157,962,258,000,000.00	64,212,300,000	290,537,926,30
Total R210 SPOT										17,962,258,000,000.00	64,212,300,000	290,537,926,30
Total For R210										17,962,258,000,000.00	64,212,300,000	290,537,926,30
R213 On 28/02/2031 Spot Bond			10.73500	79.78794	10.84500	79.20132				493,139,533,230,000.00	232,244,018,000	1,038,493,390,60
Total R213 SPOT										13,139,533,230,000.00	232,244,018,000	1,038,493,390,60
Total For R213										13,139,533,230,000.00	232,244,018,000	1,038,493,390,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			11.28000	63.41943	11.38500	62.79749			308,994,950,640,000.00	559,308,063,000	396,472,852,40
Total R214 SPOT									18,994,950,640,000.00	559,308,063,000	396,472,852,40
Total For R214									18,994,950,640,000.00	559,308,063,000	396,472,852,40
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	500,000,00
Total RDFB12 SPOT									0.00	1,000,000,000	500,000,00
Total For RDFB12									0.00	1,000,000,000	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	16,800,000	4,200,00
Total RDFB14 SPOT									0.00	16,800,000	4,200,00
Total For RDFB14									0.00	16,800,000	4,200,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RED131 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	3,570,000.00
Total RED705 SPOT										0.00	0	3,570,000.00
Total For RED705										0.00	0	3,570,000.00
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	964,000,000,000	976,300,000,000
Total RN2027 SPOT										0.00	964,000,000,000	976,300,000,000
Total For RN2027										0.00	964,000,000,000	976,300,000,000
RW23 On 10/12/2023 Spot Bond			8.72000	103.32916	8.72000	103.25690				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.45000	97.32318	11.45000	97.23439				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RW31 On 30/06/2031 Spot Bond			11.93500	95.42683	11.93500	95.33620			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.99500	96.50632	10.99500	96.42169			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.07000	106.25683	9.07000	106.18002		148,748,000,000.00	16,400,000	17,300,00	
Total SBS20 SPOT								148,748,000,000.00	16,400,000	17,300,00	
Total For SBS20								148,748,000,000.00	16,400,000	17,300,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.57000	102.69008	8.57000	102.61986			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.10500	99.63863	9.10500	99.56634			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.41500	103.82248	9.41500	103.74421			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.62000	102.50193	8.62000	102.43144			0.00	0	
Total SBS34 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.75500	101.79893	8.75500	101.72784				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.34000	97.96799	10.34000	97.88751				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63500	103.83857	6.63500	103.78260				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.90000	108.24093	8.90000	108.16412				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.54500	108.69442	9.54500	108.61183				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.27000	102.15099	7.27000	102.09182				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				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	8.39000				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	50,000,000	53,000,000
Total SBS53 SPOT										0.00	50,000,000	53,000,000
Total For SBS53										0.00	50,000,000	53,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	20,000,000	10,000,000
Total SBS68 SPOT										0.00	20,000,000	10,000,000
Total For SBS68										0.00	20,000,000	10,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS74 On 26/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.92000	330.34437	1.92000	329.94161				0.00	0	1,433,400,00
Total SBSI11 SPOT										0.00	0	1,433,400,00
Total For SBSI11										0.00	0	1,433,400,00
SBSI14 On 07/12/2033 Spot Bond			5.17500	5.17500	5.17500	5.17500				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	25,200,000	610,300,00
Total SBT102 SPOT										0.00	25,200,000	610,300,00
Total For SBT102										0.00	25,200,000	610,300,00
SBT10 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	22,000,000	30,400,00
Total SBT103 SPOT										0.00	22,000,000	30,400,00
Total For SBT103										0.00	22,000,000	30,400,00
SBT10 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	16,800,000	4,200,000
Total SBT201 SPOT										0.00	16,800,000	4,200,000
Total For SBT201										0.00	16,800,000	4,200,000
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.46000	105.04795	8.46000	104.97664				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	72,800,000	32,700,000
Total SBT207 SPOT										0.00	72,800,000	32,700,000
Total For SBT207										0.00	72,800,000	32,700,000
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.82500	94.40473	9.82500	94.33094				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.63500	106.64608	8.63500	106.57220				0.00	0	1,098,769,60
Total SNT03 SPOT										0.00	0	1,098,769,60
Total For SNT03										0.00	0	1,098,769,60
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,00
Total SNT06 SPOT										0.00	0	1,500,000,00
Total For SNT06										0.00	0	1,500,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA14 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA15 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA16 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA17 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000			0.00	0	390,000,00
Total SPG008 SPOT									0.00	0	390,000,00
Total For SPG008									0.00	0	390,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG011 SPOT									0.00	0	
Total For SPG011									0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SPGC03 SPOT									0.00	0	
Total For SPGC03									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SSA07 SPOT									0.00	0	
Total For SSA07									0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	0.00000			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	3.42000			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.85000	108.11964	8.85000	108.04292			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.12500	82.73667	10.12500	82.66897				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.34000	105.53341	8.34000	105.46276				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.11500	115.92422	5.11500	115.75336				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				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	1.55000				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 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	0.00000				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	2.72000				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	5.11500				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	4.12500				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	3.58000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	18,800,000	14,700,00
Total SSN077 SPOT										0.00	18,800,000	14,700,00
Total For SSN077										0.00	18,800,000	14,700,00
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	16,000,000	22,800,00
Total SSN078 SPOT										0.00	16,000,000	22,800,00
Total For SSN078										0.00	16,000,000	22,800,00
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	5.05000				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: 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	
SSN09: On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.98000	86.10281	10.98000	86.02780				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			3.73000	217.38897	3.73000	217.09217				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.23000	227.18115	5.23000	226.84368				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 09/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN169 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.26226	117.20679	4.26226	117.04176				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.26500	50.11840	4.26500	50.04792				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF00 On 01/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36500	103.09909	9.36500	103.02178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.49500	99.57372	7.49500	99.51401				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.00500	99.61110	8.00500	99.54738				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	2,505,000,00
Total TFS154 SPOT										0.00	0	2,505,000,00
Total For TFS154										0.00	0	2,505,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS168 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2			9.96000	9.96000	9.96000	9.96000				0.00	0	
TH15A3 On 21/11/2022 Spot Bond										0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.77500	99.99952	8.77500	99.92954				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.04500	99.82538	6.04500	99.77693				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH17B3									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17C2 SPOT									0.00	0	
Total For TH17C2									0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17C3 SPOT									0.00	0	
Total For TH17C3									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17D2 SPOT									0.00	0	
Total For TH17D2									0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17D3 SPOT									0.00	0	
Total For TH17D3									0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17O2 SPOT									0.00	0	
Total For TH17O2									0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total TH17O3 SPOT									0.00	0	
Total For TH17O3									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.62000	101.90155	8.62000	101.83031			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	0.00000			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			0.00	133,600,000	33,400,000
Total TL27 SPOT									0.00	133,600,000	33,400,000
Total For TL27									0.00	133,600,000	33,400,000
TL28 On 24/04/2025 Spot Bond			9.34500	103.40851	9.34500	103.33112		261,660,000,000,000.00		28,000,000,000	28,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL28 SPOT									1,660,000,000,000.00	28,000,000,000	28,000,000,000
Total For TL28									1,660,000,000,000.00	28,000,000,000	28,000,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.84000	105.85984	8.84000	105.78521			1,564,966,416,000.00	177,032,400	572,358,100
Total TN23 SPOT									1,564,966,416,000.00	177,032,400	572,358,100
Total For TN23									1,564,966,416,000.00	177,032,400	572,358,100
TN23/R On 06/11/2023 Spot Bond			100.00000	49.47024	100.00000	49.14428			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	100.04413	9.72500	99.96671			2,459,485,565,000.00	252,903,400	2,262,940,200
Total TN25 SPOT									2,459,485,565,000.00	252,903,400	2,262,940,200
Total For TN25									2,459,485,565,000.00	252,903,400	2,262,940,200
TN25/R On 19/08/2025 Spot Bond			100.00000	18.39258	100.00000	18.27139			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	93.96130	11.22500	93.87768			2,431,467,455,000.00	216,611,800	21,690,906,800
Total TN27 SPOT									2,431,467,455,000.00	216,611,800	21,690,906,800
Total For TN27									2,431,467,455,000.00	216,611,800	21,690,906,800
TN27/R On 14/11/2027 Spot Bond			100.00000	12.99458	100.00000	12.90896			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	96.57031	11.24500	96.48422			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			11.91500	97.24534	11.91500	97.15313			2,383,000,000,000.00	200,000,000	1,100,000,000
Total TN30 SPOT									2,383,000,000,000.00	200,000,000	1,100,000,000
Total For TN30									2,383,000,000,000.00	200,000,000	1,100,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.12404	8.00000	119.04747			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	95.79402	12.22200	95.70142			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.47000	92.31763	12.47000	92.22614			1,693,538,230,000.00	135,809,000	1,709,249,400
Total TN40 SPOT									1,693,538,230,000.00	135,809,000	1,709,249,400
Total For TN40									1,693,538,230,000.00	135,809,000	1,709,249,400
TN40/R On 09/10/2040 Spot Bond			10.75000	104.56416	10.75000	104.47445			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	0.00000			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.49000	102.49445	5.49000	102.35525			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TR5A22 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.89500	101.53131	7.89500	101.48808				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.05000	103.08272	8.05000	103.01549				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	10,400,000	2,600,00
Total TRA4A3 SPOT										0.00	10,400,000	2,600,00
Total For TRA4A3										0.00	10,400,000	2,600,00
TRA4A On 13/04/2024 Spot Bond			8.34000	105.10660	8.34000	105.03623		83,400,000,000.00		10,000,000	2,500,00	
Total TRA4A4 SPOT								83,400,000,000.00		10,000,000	2,500,00	
Total For TRA4A4								83,400,000,000.00		10,000,000	2,500,00	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.90500	103.15389	8.90500	103.08025				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC413 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	
TWC415 On 06/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC416 On 28/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC417 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC418 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC419 On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC420 On 28/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC421 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC422 On 02/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC423 On 07/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	27,000,000,000	
Total TWC423 SPOT									10,000,000,000,000.00	15,000,000,000	27,000,000,000	
Total For TWC423									10,000,000,000,000.00	15,000,000,000	27,000,000,000	
UG26 On 09/03/2026 Spot Bond			11.19500	100.41624	11.19500	100.32563			0.00	0	0	
Total UG26 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,000
Total WHL03 SPOT										0.00	600,000,000	300,000,000
Total For WHL03										0.00	600,000,000	300,000,000
Total for SPOT										81,857,503,832,432,000.00	788,787,867,900	572,668,309,600
Total for SPOT :										81,857,503,832,432,000.00	788,787,867,900	572,668,309,600
Total Futures										81 857 504 117 919 500.00	788,787,870,999	572,669,643,470
Total Options										15 622 400.00	8,000	166,200
Grand Total:										81,857,504,133,542,000.00	788,787,878,999	572,669,809,700