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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2022

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			12.04856	73.95122	12.12240	73.59781			0.00	0	
ES33	On	02/02/2023	Bond Future			12.23148	75.29392	12.30830	74.93502			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.40257	72.94493	12.48257	72.57956			0.00	0	
ES33	On	03/08/2023	Bond Future			12.57244	74.38136	12.65584	74.00898			0.00	0	
ES33	On	02/11/2023	Bond Future			12.76122	72.02338	12.84829	71.64384			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.32760	72.29561	12.40635	71.85657			0.00	0	
ES42	On	02/02/2023	Bond Future			12.48644	73.61014	12.56818	73.16407			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.64171	70.75935	12.72674	70.30512			0.00	0	
ES42	On	03/08/2023	Bond Future			12.79129	72.15395	12.87967	71.69102			0.00	0	
ES42	On	02/11/2023	Bond Future			12.95663	69.28345	13.04873	68.81158			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			167.62585	167.62585	167.81718	167.81718			0.00	0	7,11

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			168.95348	168.95348	169.15032	169.15032			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.19195	172.19195	172.39351	172.39351			0.00	0	
I2025	On	03/08/2023	Bond Future			173.79897	173.79897	174.00494	174.00494			0.00	0	
I2025	On	02/11/2023	Bond Future			177.15052	177.15052	177.36044	177.36044			0.00	0	
Total I2025 Future												0.00	0	9,12
Total For I2025												0.00	0	9,12
I2029	On	03/11/2022	Bond Future			122.32577	122.32577	122.80900	122.80900			0.00	0	1,52
I2029	On	02/02/2023	Bond Future			124.54677	124.54677	125.04052	125.04052			0.00	0	7,24
I2029	On	04/05/2023	Bond Future			125.62248	125.62248	126.12641	126.12641			0.00	0	
I2029	On	03/08/2023	Bond Future			128.09365	128.09365	128.60791	128.60791			0.00	0	
I2029	On	02/11/2023	Bond Future			129.20388	129.20388	129.72800	129.72800			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			114.57956	114.57956	114.96801	114.96801			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.65997	116.65997	117.05684	117.05684			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.49837	117.49837	117.90351	117.90351			0.00	0	
I2033	On	03/08/2023	Bond Future			119.80970	119.80970	120.22309	120.22309			0.00	0	
I2033	On	02/11/2023	Bond Future			120.67056	120.67056	121.09185	121.09185			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			129.71104	129.71104	130.15480	130.15480			0.00	0	5,42
I2038	On	02/02/2023	Bond Future			130.13575	130.13575	130.58919	130.58919			0.00	0	
I2038	On	04/05/2023	Bond Future			132.63057	132.63057	133.09347	133.09347			0.00	0	
I2038	On	03/08/2023	Bond Future			133.23711	133.23711	133.70949	133.70949			0.00	0	
I2038	On	02/11/2023	Bond Future			135.80641	135.80641	136.28798	136.28798			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			116.06880	116.06880	116.12393	116.12393			0.00	0	16,42
I2046	On	02/02/2023	Bond Future			118.17623	118.17623	118.23408	118.23408			0.00	0	
I2046	On	04/05/2023	Bond Future			118.38120	118.38120	118.44078	118.44078			0.00	0	
I2046	On	03/08/2023	Bond Future			120.71033	120.71033	120.77151	120.77151			0.00	0	
I2046	On	02/11/2023	Bond Future			120.90098	120.90098	120.96342	120.96342			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			119.04615	119.04615	120.09796	120.09796			0.00	0	12,42
I2050	On	02/02/2023	Bond Future			119.06173	119.06173	120.13407	120.13407			0.00	0	
I2050	On	04/05/2023	Bond Future			121.34420	121.34420	122.43787	122.43787			0.00	0	
I2050	On	03/08/2023	Bond Future			121.50757	121.50757	122.62276	122.62276			0.00	0	

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			123.85056	123.85056	124.98744	124.98744			0.00	0	
Total I2050 Future												0.00	0	12,41
Total For I2050												0.00	0	12,41
R186	On	03/11/2022	Bond Future			9.02979	108.95925	9.06311	108.84330		5.41	99,806,673.00	916	63,56
R186	On	02/02/2023	Bond Future			9.16982	105.61299	9.20538	105.49634		5.69	0.00	0	
R186	On	04/05/2023	Bond Future			9.29680	107.61443	9.33517	107.49617		5.36	0.00	0	
R186	On	03/08/2023	Bond Future			9.42164	104.40588	9.46333	104.28562		5.15	0.00	0	
R186	On	02/11/2023	Bond Future			9.58019	106.39639	9.62586	106.27382		4.74	0.00	0	
Total R186 Future												99,806,673.00	916	63,56
R186	On	03/11/2022	Bond Future	8.23	Call			44.43000	0.04443	49,190	4.55	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,992.33000	2.99233	2,881,140	4.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			183.50000	0.18350	199,300	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,058.08000	2.05808	1,957,930	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			190.79000	0.19079	207,090	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,029.82000	2.02982	1,930,170	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			198.27000	0.19827	215,100	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,001.77000	2.00177	1,902,650	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			614.64000	0.61464	654,440	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,148.77000	1.14877	1,072,620	5.31	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			451.53000	0.45153	473,790	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,371.22000	3.37122	3,276,830	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			458.49000	0.45849	481,040	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,344.25000	3.34425	3,250,150	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			444.46000	0.44446	466,430	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,398.09000	3.39809	3,303,410	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,699.95000	2.69995	2,622,160	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,110.37000	1.11037	1,151,150	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,680.96000	2.68096	2,603,480	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,122.53000	1.12253	1,163,620	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,661.75000	2.66175	2,584,580	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,097.97000	1.09797	1,138,440	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,520.84000	2.52084	2,586,370	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,755.77000	1.75577	1,701,040	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,538.80000	2.53880	2,604,580	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,745.18000	1.74518	1,690,700	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,556.82000	2.55682	2,622,850	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,734.66000	1.73466	1,680,430	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,440.44000	2.44044	2,372,800	4.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,804.06000	1.80406	1,858,490	4.68	0.00	0	

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			2,466.07000	2.46607	2,397,930	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,818.24000	1.81824	1,872,920	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,453.22000	2.45322	2,385,330	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,832.48000	1.83248	1,887,410	4.69	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												99,806,673.00	916	72,20
R197	On	03/11/2022	Bond Future			338.81008	338.81008	338.74271	338.74271			0.00	0	83
R197	On	02/02/2023	Bond Future			336.03957	336.03957	335.97518	335.97518			0.00	0	
R197	On	04/05/2023	Bond Future			342.48203	342.48203	342.41830	342.41830			0.00	0	
R197	On	03/08/2023	Bond Future			339.98486	339.98486	339.92079	339.92079			0.00	0	
R197	On	02/11/2023	Bond Future			346.54081	346.54081	346.47544	346.47544			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			251.13896	251.13896	251.51919	251.51919			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.95977	250.95977	251.34982	251.34982			0.00	0	46
R202	On	04/05/2023	Bond Future			255.77042	255.77042	256.16937	256.16937			0.00	0	
R202	On	03/08/2023	Bond Future			255.89649	255.89649	256.30396	256.30396			0.00	0	
R202	On	02/11/2023	Bond Future			260.83118	260.83118	261.24642	261.24642			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			7.14590	101.64619	7.13553	101.64936		0.42	3,964,201.41	39	23,87
Total R2023 Future												3,964,201.41	39	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.03000	0.00003	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			271.03000	0.27103	274,200	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.04000	0.00004	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			267.98000	0.26798	271,140	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.05000	0.00005	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			264.92000	0.26492	268,080	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												3,964,201.41	39	23,87
R2030	On	03/11/2022	Bond Future			10.33362	90.46764	10.39716	90.17427		9.39	0.00	0	65,66
R2030	On	02/02/2023	Bond Future			10.48066	88.08273	10.54715	87.78528		9.92	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.62300	89.75269	10.69279	89.45011		9.36	0.00	0	
R2030	On	03/08/2023	Bond Future			10.76837	87.49241	10.84186	87.18419		8.92	0.00	0	
R2030	On	02/11/2023	Bond Future			10.92282	89.16043	11.00024	88.84634		8.28	0.00	0	
Total R2030 Future												0.00	0	70,86
R2030	On	03/11/2022	Bond Future	9.70	Call			155.93000	0.15593	188,050	8.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,443.78000	3.44378	3,182,530	8.10	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.08	Call			610.89000	0.61089	698,360	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,087.69000	2.08769	1,881,790	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			628.11000	0.62811	717,250	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			164.18000	0.16418	134,490	12.01	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,057.87000	2.05787	1,853,640	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			645.73000	0.64573	736,550	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,028.48000	2.02848	1,825,930	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			837.29000	0.83729	945,130	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,751.66000	1.75166	1,566,130	9.28	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,363.04000	5.36304	5,626,720	12.01	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			266.79000	0.26679	296,390	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,334.57000	7.33457	7,066,720	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			283.65000	0.28365	314,910	9.76	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			7,154.75000	7.15475	6,888,560	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			676.77000	0.67677	742,080	9.52	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,753.01000	4.75301	4,520,870	9.52	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			822.05000	0.82205	897,920	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,286.20000	4.28620	4,064,620	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			186.12000	0.18612	207,530	9.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,394.82000	8.39482	8,118,780	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			870.94000	0.87094	950,210	9.56	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.83	Put			4,147.79000	4.14779	3,929,610	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,015.92000	1.01592	1,104,890	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,780.21000	3.78021	3,571,730	9.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			339.88000	0.33988	376,570	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,624.03000	6.62403	6,363,270	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,101.67000	1.10167	1,196,120	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,587.92000	3.58792	3,384,920	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,117.03000	1.11703	1,212,420	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,557.04000	3.55704	3,354,980	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			834.08000	0.83408	910,800	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,251.36000	4.25136	4,030,630	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,850.02000	3.85002	4,052,020	10.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,167.59000	1.16759	1,072,140	10.55	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			4,448.85000	4.44885	4,664,640	10.74	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			956.06000	0.95606	874,400	10.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,087.05000	1.08705	1,180,580	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,619.56000	3.61956	3,415,640	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,107.23000	5.10723	5,335,870	10.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			772.04000	0.77204	703,230	10.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,727.63000	3.72763	3,926,520	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,217.07000	1.21707	1,118,510	10.51	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,427.16000	4.42716	4,222,820	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			443.08000	0.44308	483,370	9.09	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.03	Put			8,025.89000	8.02589	7,763,600	9.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			838.70000	0.83870	907,250	8.92	0.00	0	1%
R2030	On	04/05/2023	Bond Future	9.58	Put			5,824.90000	5.82490	5,590,870	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,048.78000	3.04878	2,886,250	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			936.88000	0.93688	1,011,420	8.95	0.00	0	4%
R2030	On	04/05/2023	Bond Future	9.67	Put			5,506.70000	5.50670	5,278,660	8.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,067.03000	1.06703	1,149,180	8.98	0.00	0	3%
R2030	On	04/05/2023	Bond Future	9.78	Put			5,131.15000	5.13115	4,910,720	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,364.00000	1.36400	1,462,240	9.04	0.00	0	1.0%
R2030	On	04/05/2023	Bond Future	11.34	Put			1,668.24000	1.66824	1,563,670	10.11	0.00	0	1%
R2030	On	04/05/2023	Bond Future	10.42	Call			2,111.62000	2.11162	2,242,960	9.31	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.42	Put			3,301.89000	3.30189	3,130,650	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,319.34000	2.31934	2,458,590	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,070.91000	3.07091	2,907,580	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,340.93000	2.34093	2,480,980	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			682.38000	0.68238	632,410	11.22	0.00	0	4%
R2030	On	04/05/2023	Bond Future	10.54	Call			2,362.91000	2.36291	2,503,740	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,027.07000	3.02707	2,865,320	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,609.30000	2.60930	2,758,710	9.49	0.00	0	3%
R2030	On	04/05/2023	Bond Future	10.65	Put			2,794.66000	2.79466	2,641,490	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,412.30000	4.41230	4,610,310	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			635.36000	0.63536	588,120	11.22	0.00	0	3%
R2030	On	04/05/2023	Bond Future	11.62	Call			5,244.00000	5.24400	5,458,350	10.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,346.67000	1.34667	1,258,440	10.38	0.00	0	3%
R2030	On	04/05/2023	Bond Future	12.04	Call			6,564.03000	6.56403	6,799,000	10.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			973.98000	0.97398	906,370	10.78	0.00	0	1.0%
R2030	On	04/05/2023	Bond Future	12.50	Call			8,076.51000	8.07651	8,329,120	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,299.55000	8.29955	8,554,890	11.22	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,521.58000	2.52158	2,665,300	8.85	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put			3,329.16000	3.32916	3,164,660	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,207.44000	4.20744	4,397,880	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,113.36000	2.11336	1,995,580	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,234.25000	4.23425	4,425,290	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,099.60000	2.09960	1,982,420	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,029.44000	2.02944	2,155,020	8.68	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	10.40	Put			3,903.54000	3.90354	3,720,900	8.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7,876.83000	7.87683	8,125,130	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			934.01000	0.93401	874,090	10.55	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,805.65000	8.80565	9,064,240	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			742.95000	0.74295	693,320	10.69	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,180.69000	4.18069	4,370,530	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,127.20000	2.12720	2,008,820	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,537.81000	3.53781	3,373,400	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,762.40000	2.76240	2,910,770	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,577.71000	3.57771	3,411,990	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,783.53000	2.78353	2,932,560	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,557.90000	3.55790	3,392,840	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,804.36000	2.80436	2,954,040	8.33	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												0.00	0	92,3
R2032	On	03/11/2022	Bond Future			10.80088	86.04107	10.86513	85.70629		11.42	318,610,082.21	3,703	170,3
R2032	On	02/02/2023	Bond Future			10.94757	87.58220	11.01432	87.24308		11.83	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.08524	85.08179	11.15482	84.73698		11.82	0.00	0	
R2032	On	03/08/2023	Bond Future			11.22004	86.73809	11.29267	86.38693		10.90	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.37137	84.23389	11.44736	83.87604		10.60	0.00	0	
Total R2032 Future												318,610,082.21	3,703	173,01
R2032	On	03/11/2022	Bond Future	9.31	Call			2.31000	0.00231	3,050	9.23	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,622.02000	8.62202	8,287,980	9.23	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			3.09000	0.00309	4,070	9.22	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			8,328.13000	8.32813	7,994,330	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			5.43000	0.00543	7,120	9.21	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			5,172.53000	5.17253	4,853,560	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			163.48000	0.16348	196,690	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,211.51000	4.21151	3,909,940	9.97	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			201.31000	0.20131	240,480	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,973.50000	3.97350	3,677,890	10.08	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,742.55000	3.74255	3,453,460	10.20	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			616.33000	0.61633	707,090	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,596.02000	2.59602	2,352,000	10.84	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			745.10000	0.74510	848,730	11.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,350.76000	2.35076	2,119,610	11.00	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			65.87000	0.06587	81,680	9.54	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,029.95000	2.02995	1,817,720	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			977.53000	0.97753	1,101,990	11.24	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,999.73000	1.99973	1,789,410	11.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			3,505.45000	3.50545	3,758,150	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			537.12000	0.53712	455,040	12.89	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			245.08000	0.24508	290,770	10.20	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,744.79000	7.74479	7,411,700	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,908.30000	3.90830	4,172,270	13.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			446.41000	0.44641	375,600	13.09	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			7,141.12000	7.14112	7,455,510	14.46	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			101.93000	0.10193	81,540	14.46	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			954.93000	0.95493	1,077,480	11.22	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			203.88000	0.20388	228,110	11.12	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			9,457.27000	9.45727	9,142,380	11.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			272.35000	0.27235	303,540	11.09	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,601.99000	8.60199	8,294,060	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			573.12000	0.57312	631,620	11.00	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,367.90000	6.36790	6,087,280	11.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			841.16000	0.84116	920,090	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,321.16000	5.32116	5,060,970	11.09	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			923.07000	0.92307	1,007,690	11.13	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,078.32000	5.07832	4,823,820	11.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,167.75000	1.16775	1,268,300	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,464.61000	4.46461	4,226,040	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,184.38000	1.18438	1,285,960	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,427.96000	4.42796	4,190,420	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,200.98000	1.20098	1,303,590	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,391.32000	4.39132	4,154,810	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,376.50000	1.37650	1,489,570	11.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,036.76000	4.03676	3,810,710	11.31	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,720.70000	1.72070	1,852,230	11.47	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,489.53000	3.48953	3,281,940	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,673.68000	4.67368	4,906,900	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,340.44000	1.34044	1,234,540	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,204.14000	5.20414	5,449,040	12.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,154.84000	1.15484	1,060,620	12.84	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,671.38000	8.67138	8,966,870	13.95	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			454.93000	0.45493	411,300	13.95	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			3,939.50000	3.93950	3,745,160	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,539.61000	2.53961	2,690,960	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,912.48000	3.91248	3,719,020	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,771.33000	2.77133	2,619,040	12.22	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,853.53000	10.85353	11,157,040	14.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		542.72000	0.54272	501,420	14.05	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,972.79000	1.97279	2,101,370	11.47	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,671.90000	4.67190	4,455,670	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,516.12000	2.51612	2,666,590	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,562.94000	2.56294	2,715,160	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,885.34000	3.88534	3,692,750	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,825.93000	3.82593	4,018,450	12.22	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,823.82000	4.82382	5,036,710	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,656.65000	2.65665	2,518,380	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,853.64000	4.85364	5,067,200	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,639.92000	2.63992	2,502,320	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,883.54000	4.88354	5,097,760	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,623.30000	2.62330	2,486,360	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,277.79000	5.27779	5,500,490	11.52	0.00	0	5,000
R2032	On	03/08/2023	Bond Future	11.90	Put		2,416.01000	2.41601	2,287,550	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,329.59000	4.32959	4,141,400	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,324.23000	3.32423	3,494,610	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,305.51000	4.30551	4,118,040	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,277.05000	3.27705	3,445,980	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,353.78000	4.35378	4,164,860	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,300.60000	3.30060	3,470,260	10.58	0.00	0	
Total R2032 Option											0.00	0	24,400
Total For R2032											318,610,082.21	3,703	197,400
R2035	On	03/11/2022	Bond Future			11.08270	87.02353	11.15093	86.62038	12.99	5,830,576.51	67	61,600
R2035	On	02/02/2023	Bond Future			11.22542	88.58228	11.29626	88.17300	13.55	0.00	0	106,300
R2035	On	04/05/2023	Bond Future			11.35255	85.75931	11.42613	85.34273	13.67	0.00	0	
R2035	On	03/08/2023	Bond Future			11.47841	87.42851	11.55493	87.00410	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future			11.62061	84.59460	11.70031	84.16206	12.61	0.00	0	
Total R2035 Future											5,830,576.51	67	167,900
R2035	On	03/11/2022	Bond Future	9.82	Call		23.37000	0.02337	29,420	11.71	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put		8,403.26000	8.40326	8,006,160	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		174.26000	0.17426	209,860	12.02	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.30	Put		5,402.80000	5.40280	5,035,250	12.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		426.19000	0.42619	499,780	12.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,751.46000	1.75146	1,539,800	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		76.90000	0.07690	59,520	15.66	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.99	Call		1,234.05000	1.23405	1,393,980	12.97	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,189.31000	2.18931	1,946,090	12.97	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call		1,395.47000	1.39547	1,568,960	13.07	0.00	0	90

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			1,992.80000	1.99280	1,763,140	13.07	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,628.08000	1.62808	1,819,570	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,947.54000	3.94754	3,617,980	12.34	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,658.53000	1.65853	1,852,240	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,722.93000	1.72293	1,513,490	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,689.27000	1.68927	1,885,220	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,694.74000	1.69474	1,487,540	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,438.74000	8.43874	8,824,510	15.66	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			387.11000	0.38711	433,350	12.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			9,067.28000	9.06728	8,704,240	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,322.54000	1.32254	1,443,380	12.80	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,224.57000	5.22457	4,936,130	12.80	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			334.59000	0.33459	375,470	12.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			9,545.64000	9.54564	9,177,240	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			360.08000	0.36008	403,580	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,305.17000	9.30517	8,939,390	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,812.44000	1.81244	1,962,680	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,318.37000	4.31837	4,059,330	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			773.86000	0.77386	855,230	12.48	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			6,798.27000	6.79827	6,470,360	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,247.94000	1.24794	1,363,850	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,396.00000	5.39600	5,102,630	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,292.60000	2.29260	2,467,690	13.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,668.67000	3.66867	3,434,480	13.30	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,360.87000	1.36087	1,484,200	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,140.25000	5.14025	4,854,300	12.82	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,789.02000	1.78902	1,937,960	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,355.00000	4.35500	4,094,660	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			10,580.03000	10.58003	10,942,510	16.30	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			468.86000	0.46886	422,060	16.30	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,836.23000	1.83623	1,987,780	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,282.17000	4.28217	4,024,440	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,265.74000	2.26574	2,439,520	13.29	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			3,700.76000	3.70076	3,465,260	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,230.56000	5.23056	5,508,390	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,637.26000	1.63726	1,505,810	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,385.49000	5.38549	5,667,150	14.58	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,576.20000	1.57620	1,448,580	14.58	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,345.83000	7.34583	7,039,390	12.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,706.34000	1.70634	1,834,150	13.00	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	10.60	Put		6,556.71000	6.55671	6,267,940	13.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,401.20000	4.40120	4,174,690	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,139.28000	3.13928	3,330,390	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,371.31000	4.37131	4,145,840	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		691.44000	0.69144	755,330	12.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,293.23000	10.29323	9,940,540	12.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,386.45000	1.38645	1,496,590	12.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,811.38000	1.81138	1,694,860	15.20	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,195.25000	10.19525	10,536,050	16.11	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,078.75000	1.07875	1,002,970	16.11	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		3,029.34000	3.02934	3,216,310	13.58	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,492.19000	4.49219	4,262,580	13.58	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,111.55000	3.11155	3,301,620	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,166.86000	3.16686	3,359,000	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,341.32000	4.34132	4,116,880	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,366.75000	7.36675	7,666,810	15.20	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,536.16000	5.53616	5,792,430	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,180.16000	3.18016	3,012,020	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,569.51000	5.56951	5,826,580	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,160.48000	3.16048	2,993,140	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,503.18000	5.50318	5,758,660	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,200.26000	3.20026	3,031,330	13.21	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,359.76000	5.35976	5,128,680	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,794.87000	3.79487	3,997,180	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,330.36000	5.33036	5,100,130	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,821.42000	3.82142	4,024,590	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,301.44000	5.30144	5,072,070	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,768.76000	3.76876	3,970,220	12.53	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											5,830,576.51	67	181,12
R2037	On	03/11/2022	Bond Future			11.21673	83.18701	11.28478	82.77893	13.87	1,996,488.24	24	65,20
R2037	On	02/02/2023	Bond Future			11.34887	80.42136	11.41937	80.00704	15.27	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.47543	81.94648	11.54854	81.52482	14.67	0.00	0	
R2037	On	03/08/2023	Bond Future			11.60308	79.28416	11.67905	78.85450	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future			11.73336	80.79567	11.81225	80.35784	13.57	0.00	0	
Total R2037 Future											1,996,488.24	24	138,67
R2037	On	03/11/2022	Bond Future	11.30	Call		1,750.75000	1.75075	1,953,110	13.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,659.89000	1.65989	1,454,170	13.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,782.80000	1.78280	1,987,430	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 Interr
R2037	On	03/11/2022	Bond Future	11.31	Put		1,632.33000	1.63233	1,428,880	13.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,815.03000	1.81503	2,021,920	13.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,605.02000	1.60502	1,403,830	13.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,982.92000	1.98292	2,141,280	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,311.28000	4.31128	4,055,320	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,007.94000	2.00794	2,167,600	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,275.26000	4.27526	4,020,600	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,033.32000	2.03332	2,194,290	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,239.67000	4.23967	3,986,320	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		2,161.98000	2.16198	2,329,500	15.04	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,064.46000	4.06446	3,817,660	15.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,998.37000	4.99837	5,269,750	16.42	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,868.48000	1.86848	1,725,540	16.42	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		5,456.21000	5.45621	5,196,250	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,538.16000	4.53816	4,306,950	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,118.95000	3.11895	3,310,450	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,506.94000	4.50694	4,276,780	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,146.80000	3.14680	3,339,360	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,475.89000	4.47589	4,246,790	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,393.16000	2.39316	2,554,860	14.11	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		4,558.45000	4.55845	4,797,270	15.04	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,244.97000	3.24497	3,062,130	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,968.76000	11.96876	12,333,030	17.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		770.69000	0.77069	713,300	17.40	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		3,091.21000	3.09121	3,281,660	14.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,727.34000	5.72734	5,987,830	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,299.86000	3.29986	3,130,690	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,760.85000	5.76085	6,022,130	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,279.60000	3.27960	3,111,220	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,794.70000	5.79470	6,056,770	15.17	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,259.74000	3.25974	3,092,150	15.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,318.28000	5.31828	5,089,120	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,907.84000	3.90784	4,114,770	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,377.25000	5.37725	5,146,350	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,935.22000	3.93522	4,143,020	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,347.86000	5.34786	5,117,830	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,962.35000	3.96235	4,171,020	13.40	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											1,996,488.24	24	141,14

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			11.29895	85.13108	11.37712	84.62614		14.71	0.00	0	52,26
R2040	On	02/02/2023			11.42679	82.14995	11.50777	81.63699		16.23	0.00	0	64,54
R2040	On	04/05/2023			11.54890	83.70797	11.63283	83.18582		15.60	0.00	0	
R2040	On	03/08/2023			11.67186	80.82955	11.75900	80.29747		15.35	0.00	0	
R2040	On	02/11/2023			11.79675	82.37056	11.88717	81.82830		14.47	0.00	0	
Total R2040 Future											0.00	0	116,82
R2040	On	03/11/2022	10.10	Call			33.41000	0.03341	43,530	13.25	0.00	0	
R2040	On	03/11/2022	10.10	Put			8,928.83000	8.92883	8,434,010	13.25	0.00	0	
R2040	On	03/11/2022	10.60	Call			253.82000	0.25382	312,040	13.67	0.00	0	1,60
R2040	On	03/11/2022	10.60	Put			5,497.03000	5.49703	5,050,310	13.67	0.00	0	
R2040	On	03/11/2022	10.70	Call			353.37000	0.35337	429,400	13.80	0.00	0	1,07
R2040	On	03/11/2022	11.30	Put			2,114.48000	2.11448	1,838,220	14.80	0.00	0	
R2040	On	03/11/2022	11.41	Put			1,768.79000	1.76879	1,523,030	15.01	0.00	0	
R2040	On	03/11/2022	10.80	Call			481.10000	0.48110	577,880	13.94	0.00	0	
R2040	On	03/11/2022	10.80	Put			4,326.26000	4.32626	3,918,100	13.94	0.00	0	
R2040	On	03/11/2022	11.20	Call			1,320.74000	1.32074	1,521,280	14.62	0.00	0	1,07
R2040	On	03/11/2022	11.20	Put			2,471.84000	2.47184	2,167,440	14.62	0.00	0	
R2040	On	03/11/2022	11.30	Call			1,616.36000	1.61636	1,845,040	14.80	0.00	0	1,60
R2040	On	03/11/2022	12.52	Put			212.97000	0.21297	166,390	17.03	0.00	0	1,07
R2040	On	03/11/2022	11.39	Call			1,910.84000	1.91084	2,164,530	14.97	0.00	0	
R2040	On	03/11/2022	11.39	Put			1,828.10000	1.82810	1,576,850	14.97	0.00	0	
R2040	On	03/11/2022	11.40	Call			1,945.07000	1.94507	2,201,510	14.99	0.00	0	
R2040	On	03/11/2022	11.40	Put			1,798.19000	1.79819	1,549,690	14.99	0.00	0	
R2040	On	03/11/2022	11.41	Call			1,979.74000	1.97974	2,238,920	15.01	0.00	0	
R2040	On	03/11/2022	10.70	Put			4,893.20000	4.89320	4,464,290	13.80	0.00	0	
R2040	On	03/11/2022	11.50	Call			2,304.40000	2.30440	2,587,760	15.17	0.00	0	
R2040	On	03/11/2022	11.50	Put			1,520.38000	1.52038	1,298,800	15.17	0.00	0	
R2040	On	03/11/2022	12.00	Call			4,465.76000	4.46576	4,859,240	16.10	0.00	0	
R2040	On	03/11/2022	12.00	Put			610.00000	0.61000	498,540	16.10	0.00	0	
R2040	On	03/11/2022	12.52	Call			7,072.43000	7.07243	7,530,790	17.03	0.00	0	
R2040	On	02/02/2023	10.18	Call			502.25000	0.50225	569,930	14.88	0.00	0	
R2040	On	02/02/2023	10.18	Put			9,591.05000	9.59105	9,145,770	14.88	0.00	0	
R2040	On	02/02/2023	10.21	Call			529.06000	0.52906	599,700	14.88	0.00	0	38
R2040	On	02/02/2023	10.21	Put			9,395.59000	9.39559	8,953,270	14.88	0.00	0	
R2040	On	02/02/2023	10.93	Call			1,646.47000	1.64647	1,814,310	15.38	0.00	0	
R2040	On	02/02/2023	10.93	Put			5,419.60000	5.41960	5,074,480	15.38	0.00	0	
R2040	On	02/02/2023	10.96	Call			1,714.75000	1.71475	1,887,400	15.42	0.00	0	38
R2040	On	02/02/2023	10.96	Put			5,285.33000	5.28533	4,945,020	15.42	0.00	0	
R2040	On	02/02/2023	11.10	Call			2,061.99000	2.06199	2,257,470	15.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Put			4,697.14000	4.69714	4,379,660	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			2,088.42000	2.08842	2,285,540	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,657.36000	4.65736	4,341,520	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			2,114.83000	2.11483	2,313,600	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,617.65000	4.61765	4,303,460	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			2,306.01000	2.30601	2,516,280	15.74	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put			4,348.22000	4.34822	4,045,530	15.74	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			5,388.41000	5.38841	5,729,310	17.19	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,962.12000	1.96212	1,790,060	17.19	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call			6,090.98000	6.09098	6,452,020	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,673.42000	1.67342	1,521,500	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			6,217.40000	6.21740	6,581,790	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,626.99000	1.62699	1,478,420	17.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			10,802.75000	10.80275	10,372,860	14.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			7,652.24000	7.65224	7,283,890	14.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			2,154.15000	2.15415	2,332,180	14.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			6,761.56000	6.76156	6,417,440	14.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			3,466.31000	3.46631	3,708,520	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,864.24000	4.86424	4,584,300	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			895.77000	0.89577	988,030	14.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			4,831.02000	4.83102	4,552,360	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,527.08000	3.52708	3,771,860	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,798.00000	4.79800	4,520,630	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,681.64000	3.68164	3,932,820	15.57	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,636.38000	4.63638	4,365,410	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,748.02000	1.74802	1,901,820	14.73	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call			8,516.47000	8.51647	8,902,800	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,878.07000	1.87807	1,742,250	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			11,306.78000	11.30678	11,736,840	18.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,184.34000	1.18434	1,092,250	18.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			3,496.64000	3.49664	3,740,130	15.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,168.85000	6.16885	6,495,120	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,500.89000	3.50089	3,295,080	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			6,204.87000	6.20487	6,532,110	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,479.35000	3.47935	3,274,510	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,240.96000	6.24096	6,569,170	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,457.94000	3.45794	3,254,070	15.95	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,945.68000	5.94568	5,659,800	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			4,145.43000	4.14543	4,399,670	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,011.23000	6.01123	5,723,210	14.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/11/2023	Bond Future	11.59	Call			4,174.38000	4.17438	4,429,700	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,978.37000	5.97837	5,691,430	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,203.42000	4.20342	4,459,800	14.32	0.00	0	
Total R2040 Option												0.00	0	11,46
Total For R2040												0.00	0	128,28
R2044	On	03/11/2022	Bond Future			11.28417	82.07456	11.36222	81.55872		15.60	0.00	0	73,48
R2044	On	02/02/2023	Bond Future			11.40395	79.16385	11.48474	78.63979		17.24	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.51793	80.66531	11.60160	80.13175		16.59	0.00	0	
R2044	On	03/08/2023	Bond Future			11.63232	77.85288	11.71909	77.30923		16.34	0.00	0	
R2044	On	02/11/2023	Bond Future			11.74812	79.33712	11.83807	78.78303		15.42	0.00	0	
Total R2044 Future												0.00	0	107,27
R2044	On	03/11/2022	Bond Future	10.10	Call			35.12000	0.03512	45,740	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			9,111.50000	9.11150	8,606,280	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			269.76000	0.26976	331,250	14.51	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put			5,556.09000	5.55609	5,101,740	14.51	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			510.58000	0.51058	612,530	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			1,819.60000	1.81960	1,567,500	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,037.27000	2.03727	2,303,800	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			1,789.57000	1.78957	1,540,260	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			4,354.69000	4.35469	3,940,800	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,073.10000	2.07310	2,342,420	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			1,760.05000	1.76005	1,513,530	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,696.63000	1.69663	1,934,820	15.70	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put			2,107.40000	2.10740	1,829,750	15.70	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,001.86000	2.00186	2,265,600	15.88	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			5,301.69000	5.30169	5,644,500	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			2,091.81000	2.09181	1,910,560	18.14	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call			2,277.43000	2.27743	2,488,100	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,554.84000	4.55484	4,241,450	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,305.70000	2.30570	2,518,060	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,515.51000	4.51551	4,203,810	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,333.96000	2.33396	2,548,010	16.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,476.26000	4.47626	4,166,250	16.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,802.22000	4.80222	4,523,610	16.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,776.20000	4.77620	5,071,600	16.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			3,844.62000	3.84462	3,606,460	16.96	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call			3,638.30000	3.63830	3,890,610	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,869.15000	4.86915	4,587,900	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			5,690.12000	5.69012	6,014,520	17.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		3,230.72000	3.23072	3,021,560	17.35	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,669.77000	3.66977	3,923,400	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,835.58000	4.83558	4,555,650	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,701.36000	3.70136	3,956,310	16.49	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,298.34000	6.29834	6,632,700	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,572.67000	3.57267	3,363,380	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,225.24000	6.22524	6,557,600	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,617.03000	3.61703	3,405,740	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,261.76000	6.26176	6,595,120	16.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,594.78000	3.59478	3,384,490	16.89	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,056.97000	6.05697	5,766,720	15.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,352.41000	4.35241	4,617,350	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,023.55000	6.02355	5,734,400	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,292.35000	4.29235	4,555,080	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,090.58000	6.09058	5,799,220	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,322.33000	4.32233	4,586,170	15.22	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											0.00	0	123,30
R2048	On	03/11/2022	Bond Future			11.20489	81.11830	11.28283	80.58653	16.21	0.00	0	254,34
R2048	On	02/02/2023	Bond Future			11.31729	82.60813	11.39793	82.06782	16.97	0.00	0	
R2048	On	04/05/2023	Bond Future			11.42395	79.71628	11.50743	79.16620	17.25	0.00	0	
R2048	On	03/08/2023	Bond Future			11.53143	81.23037	11.61796	80.66985	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future			11.64181	78.36110	11.73150	77.78987	16.05	0.00	0	
Total R2048 Future											0.00	0	254,34
R2048	On	03/11/2022	Bond Future	10.00	Call		31.14000	0.03114	40,730	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,644.93000	9.64493	9,122,750	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		347.67000	0.34767	424,480	15.07	0.00	0	98
R2048	On	03/11/2022	Bond Future	10.60	Put		5,227.65000	5.22765	4,772,690	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		477.00000	0.47700	575,600	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,610.07000	4.61007	4,176,900	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,070.81000	2.07081	2,346,170	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,819.39000	1.81939	1,562,980	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,629.38000	4.62938	5,044,750	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		629.98000	0.62998	513,580	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,654.37000	1.65437	1,894,050	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,219.71000	2.21971	1,927,620	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,997.99000	1.99799	2,267,480	16.31	0.00	0	98
R2048	On	03/11/2022	Bond Future	11.30	Put		1,881.67000	1.88167	1,619,390	16.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,034.30000	2.03430	2,306,730	16.33	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
R2048	On	03/11/2022	Bond Future	11.31	Put		1,850.38000	1.85038	1,591,040	16.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,522.49000	2.52249	2,748,040	16.72	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,551.60000	4.55160	4,236,840	16.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,402.53000	2.40253	2,621,150	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,711.06000	4.71106	4,389,370	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,432.24000	2.43224	2,652,600	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,670.75000	4.67075	4,350,800	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,462.14000	2.46214	2,684,230	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,630.75000	4.63075	4,312,530	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		910.71000	0.91071	1,020,680	15.75	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,084.04000	8.08404	7,653,700	15.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,812.47000	3.81247	4,077,560	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,855.54000	4.85554	4,570,550	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,747.13000	3.74713	4,009,470	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,924.47000	4.92447	4,636,730	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,779.61000	3.77961	4,043,330	17.02	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,889.77000	4.88977	4,603,410	17.02	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,696.18000	6.69618	7,044,390	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,639.80000	3.63980	3,427,490	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,620.55000	6.62055	6,966,760	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,684.20000	3.68420	3,469,890	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,658.34000	6.65834	7,005,550	16.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,661.93000	3.66193	3,448,620	16.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,513.87000	4.51387	4,790,370	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,069.16000	6.06916	5,774,430	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,452.37000	4.45237	4,726,580	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,138.95000	6.13895	5,841,930	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,483.07000	4.48307	4,758,430	15.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,103.96000	6.10396	5,808,090	15.75	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											0.00	0	261,64
R209	On	03/11/2022	Bond Future			11.06609	67.41985	11.13981	67.03775	14.65	82,387,056.70	1,222	19,0
R209	On	02/02/2023	Bond Future			11.18895	68.62746	11.26507	68.23979	15.33	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.30332	66.77630	11.38207	66.38186	15.44	0.00	0	1,20
R209	On	03/08/2023	Bond Future			11.41397	68.07615	11.49548	67.67439	14.40	0.00	0	
R209	On	02/11/2023	Bond Future			11.53564	66.22418	11.62016	65.81471	14.23	0.00	0	
Total R209 Future											82,387,056.70	1,222	22,30
R209	On	03/11/2022	Bond Future	9.25	Call		1.09000	0.00109	1,470	13.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,849.87000	10.84987	10,468,150	13.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.50	Call		4.38000	0.00438	5,810	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,283.65000	9.28365	8,902,980	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		45.14000	0.04514	57,410	13.19	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		6,314.14000	6.31414	5,944,310	13.19	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	12.00	Call		4,526.83000	4.52683	4,852,860	16.49	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		288.04000	0.28804	231,970	16.49	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		1,170.03000	1.17003	1,332,620	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,792.60000	1.79260	1,573,090	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,194.00000	1.19400	1,358,750	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,764.29000	1.76429	1,546,940	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,602.30000	2.60230	2,861,050	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		779.00000	0.77900	655,650	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		307.50000	0.30750	368,920	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,729.14000	3.72914	3,408,460	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,122.93000	1.12293	1,281,200	14.65	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,850.22000	1.85022	1,626,390	14.65	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.01	Call		1,146.34000	1.14634	1,306,780	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,821.24000	1.82124	1,599,580	14.67	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,498.88000	1.49888	1,637,700	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,917.96000	3.91796	3,669,110	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,459.19000	1.45919	1,595,520	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,985.06000	3.98506	3,733,720	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,479.04000	1.47904	1,616,620	14.66	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,951.48000	3.95148	3,701,390	14.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,730.95000	6.73095	7,022,750	17.23	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,471.26000	1.47126	1,368,620	17.23	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,562.71000	2.56271	2,737,820	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,042.34000	4.04234	3,823,010	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,586.29000	2.58629	2,762,400	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,014.49000	4.01449	3,796,160	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,609.97000	2.60997	2,787,080	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,986.81000	3.98681	3,769,480	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		768.17000	0.76817	842,290	14.38	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		8,196.33000	8.19633	7,876,010	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,354.93000	2.35493	2,521,020	15.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,299.84000	4.29984	4,071,490	15.11	0.00	0	7,5!
R209	On	03/08/2023	Bond Future	11.95	Call		4,917.67000	4.91767	5,164,060	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,738.90000	2.73890	2,583,530	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,859.09000	4.85909	5,103,970	14.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,774.04000	2.77404	2,617,160	14.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.94	Call		4,888.35000	4.88835	5,133,990	14.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,756.41000	2.75641	2,600,290	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,347.10000	3.34710	3,541,030	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,668.51000	4.66851	4,452,970	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,300.23000	3.30023	3,492,510	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,720.93000	4.72093	4,503,740	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,323.63000	3.32363	3,516,730	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,694.66000	4.69466	4,478,290	14.07	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											82,387,056.70	1,222	78,30
R210	On	03/11/2022	Bond Future			230.55553	230.55553	231.08217	231.08217		0.00	0	7
R210	On	02/02/2023	Bond Future			234.74166	234.74166	235.28108	235.28108		0.00	0	30
R210	On	04/05/2023	Bond Future			236.11742	236.11742	236.66863	236.66863		0.00	0	
R210	On	03/08/2023	Bond Future			240.76249	240.76249	241.32528	241.32528		0.00	0	
R210	On	02/11/2023	Bond Future			242.16586	242.16586	242.73943	242.73943		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			10.67429	81.39727	10.73257	81.12391	10.79	0.00	0	34,00
R213	On	02/02/2023	Bond Future			10.82600	82.85527	10.88674	82.57802	11.08	0.00	0	
R213	On	04/05/2023	Bond Future			10.96147	80.87444	11.02486	80.59242	10.96	0.00	0	
R213	On	03/08/2023	Bond Future			11.09642	82.44825	11.16273	82.16095	10.06	0.00	0	
R213	On	02/11/2023	Bond Future			11.25326	80.47029	11.32277	80.17749	9.74	0.00	0	
Total R213 Future											0.00	0	34,00
R213	On	03/11/2022	Bond Future	9.13	Call			0.59000	0.00059	0,790	8.07	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,973.30000	7.97330	7,700,140	8.07	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.87000	0.00087	1,160	8.05	0	40
R213	On	03/11/2022	Bond Future	9.19	Put			7,657.31000	7.65731	7,384,240	8.05	0	
R213	On	03/11/2022	Bond Future	9.84	Call			68.92000	0.06892	83,430	8.94	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,305.81000	2.30581	2,107,280	10.44	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,212.81000	2.21281	2,018,740	10.52	0	
R213	On	03/11/2022	Bond Future	9.98	Call			141.79000	0.14179	167,680	9.36	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,765.65000	3.76565	3,518,180	9.36	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			331.49000	0.33149	381,160	9.95	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,923.37000	2.92337	2,699,680	9.95	0	40
R213	On	03/11/2022	Bond Future	10.37	Call			585.56000	0.58556	660,390	10.44	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,389.93000	4.38993	4,131,080	8.94	0	40
R213	On	03/11/2022	Bond Future	10.38	Call			602.32000	0.60232	678,630	10.47	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,274.49000	2.27449	2,077,440	10.47	0	
R213	On	03/11/2022	Bond Future	10.39	Call			619.37000	0.61937	697,160	10.50	0	

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		2,243.50000	2.24350	2,047,930	10.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		636.69000	0.63669	715,980	10.52	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		187.41000	0.18741	206,950	10.70	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,572.83000	8.57283	8,315,120	10.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		735.09000	0.73509	797,270	10.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,859.35000	4.85935	4,644,280	10.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		986.91000	0.98691	1,064,600	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,146.83000	4.14683	3,947,270	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,000.97000	1.00097	1,079,480	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,113.04000	4.11304	3,914,300	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,014.99000	1.01499	1,094,310	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,079.25000	4.07925	3,881,320	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,200.50000	1.20050	1,289,970	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,693.77000	3.69377	3,505,990	10.73	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,336.13000	1.33613	1,432,550	10.79	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,451.52000	3.45152	3,270,690	10.79	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,330.22000	6.33022	6,555,460	12.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		626.44000	0.62644	574,430	12.72	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		3,484.78000	3.48478	3,323,600	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,182.66000	2.18266	2,304,220	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,460.04000	3.46004	3,299,580	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,203.08000	2.20308	2,325,380	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,435.17000	3.43517	3,275,450	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,162.09000	2.16209	2,282,930	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,274.30000	4.27430	4,447,230	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,370.51000	2.37051	2,256,140	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,301.32000	4.30132	4,474,810	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,355.63000	2.35563	2,241,820	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,328.10000	4.32810	4,502,140	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,340.55000	2.34055	2,227,290	10.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,724.22000	3.72422	3,570,410	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,866.03000	2.86603	3,003,800	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,766.63000	3.76663	3,611,600	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,887.40000	2.88740	3,025,780	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,745.38000	3.74538	3,590,960	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,908.83000	2.90883	3,047,820	9.64	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	39,38
R214	On	03/11/2022	Bond Future			11.20301	64.94343	11.28095	64.51961	16.10	0.00	0	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			11.32133	66.10672	11.40189	65.67607		16.87	0.00	0	64,50
R214	On	04/05/2023			11.42587	64.06245	11.50911	63.62397		17.08	0.00	0	
R214	On	03/08/2023			11.52820	65.30932	11.61427	64.86251		15.95	0.00	0	
R214	On	02/11/2023			11.64225	63.25813	11.73134	62.80280		15.87	0.00	0	
Total R214 Future											0.00	0	89,94
R214	On	03/11/2022	11.34	Call			1,711.55000	1.71155	1,936,160	16.28	0.00	0	
R214	On	03/11/2022	11.34	Put			1,393.37000	1.39337	1,194,160	16.28	0.00	0	
R214	On	03/11/2022	11.35	Call			1,741.51000	1.74151	1,968,440	16.30	0.00	0	
R214	On	03/11/2022	11.35	Put			1,369.70000	1.36970	1,172,810	16.30	0.00	0	
R214	On	03/11/2022	11.36	Call			1,771.83000	1.77183	2,001,050	16.33	0.00	0	
R214	On	03/11/2022	11.36	Put			1,346.45000	1.34645	1,151,850	16.33	0.00	0	
R214	On	02/02/2023	11.09	Call			1,974.24000	1.97424	2,152,050	16.61	0.00	0	
R214	On	02/02/2023	11.09	Put			3,667.35000	3.66735	3,414,510	16.61	0.00	0	
R214	On	02/02/2023	11.07	Call			1,927.00000	1.92700	2,102,060	16.58	0.00	0	
R214	On	02/02/2023	11.07	Put			3,731.09000	3.73109	3,475,500	16.58	0.00	0	
R214	On	02/02/2023	11.08	Call			1,950.54000	1.95054	2,126,980	16.59	0.00	0	
R214	On	02/02/2023	11.08	Put			3,699.11000	3.69911	3,444,900	16.59	0.00	0	
R214	On	04/05/2023	11.37	Put			3,815.68000	3.81568	3,590,340	16.89	0.00	0	
R214	On	04/05/2023	11.38	Call			3,106.72000	3.10672	3,320,960	16.91	0.00	0	
R214	On	04/05/2023	11.38	Put			3,788.88000	3.78888	3,564,640	16.91	0.00	0	
R214	On	04/05/2023	11.36	Call			3,053.97000	3.05397	3,266,030	16.88	0.00	0	
R214	On	04/05/2023	11.36	Put			3,842.84000	3.84284	3,616,420	16.88	0.00	0	
R214	On	04/05/2023	11.37	Call			3,080.20000	3.08020	3,293,340	16.89	0.00	0	
R214	On	03/08/2023	12.15	Call			5,482.55000	5.48255	5,763,970	16.82	0.00	0	
R214	On	03/08/2023	12.15	Put			2,810.04000	2.81004	2,644,650	16.82	0.00	0	
R214	On	03/08/2023	12.16	Call			5,513.45000	5.51345	5,795,660	16.83	0.00	0	
R214	On	03/08/2023	12.16	Put			2,792.78000	2.79278	2,628,180	16.83	0.00	0	
R214	On	03/08/2023	12.14	Call			5,451.70000	5.45170	5,732,320	16.81	0.00	0	
R214	On	03/08/2023	12.14	Put			2,827.42000	2.82742	2,661,230	16.81	0.00	0	
R214	On	02/11/2023	11.45	Put			4,958.31000	4.95831	4,719,460	15.54	0.00	0	
R214	On	02/11/2023	11.46	Call			3,526.97000	3.52697	3,744,360	15.55	0.00	0	
R214	On	02/11/2023	11.46	Put			4,930.10000	4.93010	4,692,160	15.55	0.00	0	
R214	On	02/11/2023	11.47	Call			3,551.21000	3.55121	3,769,520	15.56	0.00	0	
R214	On	02/11/2023	11.47	Put			4,901.75000	4.90175	4,664,730	15.56	0.00	0	
R214	On	02/11/2023	11.45	Call			3,502.53000	3.50253	3,719,010	15.54	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,94
Total for Bond											512,595,078.07	5,971	1,495,70
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			836.22300	836.22300	832.76800	832.76800				0.00	0	8;
GOVI On 02/02/2023 GOVI			851.20200	851.20200	847.69400	847.69400				0.00	0	

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		867.31000	867.31000	863.74200	863.74200			0.00	0	
GOVI	On	03/08/2023	GOVI		884.17000	884.17000	880.53500	880.53500			0.00	0	
GOVI	On	02/11/2023	GOVI		901.02900	901.02900	897.32400	897.32400			0.00	0	
Total GOVI Future											0.00	0	87
GOVI	On	03/11/2022	GOVI	820.41	Call		123,580.00000	12.35800	158,130,000		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		123,480.00000	12.34800	158,030,000		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		123,380.00000	12.33800	157,930,000		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	3,620,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		31,460.00000	3.14600	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	3,820,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		31,260.00000	3.12600	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	3,720,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		31,360.00000	3.13600	0,000		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		108,620.00000	10.86200	144,300,000		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		108,820.00000	10.88200	144,500,000		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		108,720.00000	10.87200	144,400,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		433,150.00000	43.31500	469,500,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		433,050.00000	43.30500	469,400,000		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		433,250.00000	43.32500	469,600,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	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		115,140.00000	11.51400	152,190,000		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		115,040.00000	11.50400	152,090,000		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		115,240.00000	11.52400	152,290,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	87
Total for GOVI											0.00	0	87
AL37	On	03/11/2022	Index Future		830.68100	830.68100	829.79800	829.79800			0.00	0	
AL37	On	02/02/2023	Index Future		845.56000	845.56000	844.67200	844.67200			0.00	0	

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			861.56200	861.56200	860.66100	860.66100			0.00	0	
AL37	On	03/08/2023	Index Future			878.31100	878.31100	877.39500	877.39500			0.00	0	
AL37	On	02/11/2023	Index Future			895.05800	895.05800	894.12400	894.12400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			962.54800	962.54800	959.19200	959.19200			0.00	0	
AL7T	On	02/02/2023	Index Future			979.78900	979.78900	976.38500	976.38500			0.00	0	
AL7T	On	04/05/2023	Index Future			998.33100	998.33100	994.86800	994.86800			0.00	0	
AL7T	On	03/08/2023	Index Future			1,017.73800	1,017.73800	1,014.21100	1,014.21100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,037.14400	1,037.14400	1,033.54900	1,033.54900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			848.05500	848.05500	844.55400	844.55400			0.00	0	13
ALBI	On	02/02/2023	Index Future			863.24600	863.24600	859.69200	859.69200			0.00	0	
ALBI	On	04/05/2023	Index Future			879.58200	879.58200	875.96600	875.96600			0.00	0	
ALBI	On	03/08/2023	Index Future			896.68100	896.68100	892.99600	892.99600			0.00	0	
ALBI	On	02/11/2023	Index Future			913.77800	913.77800	910.02300	910.02300			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.10600	325.10600	325.97600	325.97600			503,914,300.00	155	70
IGOV	On	02/02/2023	Index Future			331.00900	331.00900	331.89800	331.89800			0.00	0	
IGOV	On	04/05/2023	Index Future			337.35100	337.35100	338.25900	338.25900			0.00	0	
IGOV	On	03/08/2023	Index Future			343.98600	343.98600	344.91200	344.91200			0.00	0	
IGOV	On	02/11/2023	Index Future			350.62000	350.62000	351.56400	351.56400			0.00	0	
Total IGOV Future												503,914,300.00	155	70
Total For IGOV												503,914,300.00	155	70
Total for Index												503,914,300.00	155	83
JIBAR f	On	21/09/2022	Jibar Future			5.84500	94.15500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.62500	93.37500	6.60500	93.39500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.73000	93.27000	6.68000	93.32000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.41500	92.58500	7.33500	92.66500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.50000	92.50000	7.41000	92.59000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.98000	92.02000	7.85000	92.15000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			8.08000	91.92000	7.94000	92.06000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.35500	91.64500	8.23500	91.76500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.41500	91.58500	8.28500	91.71500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.41000	91.59000	8.29000	91.71000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.40000	91.60000	8.28000	91.72000			0.00	0	

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			8.37500	91.62500	8.26500	91.73500				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 :										1,016,509,378.07	6,126	1,497,83
ABCPI3 On 07/12/2023 Spot Bond			2.06700	330.85296	2.06700	330.71750				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.11767				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.66106				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.02000	100.99298	10.02000	100.96601				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.86000	88.54154	11.86000	88.51367				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.39040				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.00021				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.92265				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.64783				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.72873				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	102.82357			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.19486			0.00	0	4,000,000,00
Total ABFN25 SPOT									0.00	0	4,000,000,00
Total For ABFN25									0.00	0	4,000,000,00
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.49351			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.85551			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	99.99973			0.00	0	1,000,000,00
Total ABFN29 SPOT									0.00	0	1,000,000,00
Total For ABFN29									0.00	0	1,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.27767			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.90078			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.27278			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.07451			0.00	0	
Total ABFN35 SPOT									0.00	0	
Total For ABFN35									0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.42881			0.00	0	
Total ABFN36 SPOT									0.00	0	
Total For ABFN36									0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.98989			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	100.21732				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.05464				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.69130				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	101.10041				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.12594				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.14421				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	99.86956				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.55774				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.47999				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.38272				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.19147				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	101.29862				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.28808				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.66541				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.68240				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.69660				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	99.85546				0.00	0	60,000,00
Total ABGN01 SPOT										0.00	0	60,000,00
Total For ABGN01										0.00	0	60,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.04139				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.84783				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.83183				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.46398				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.26902				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.71411				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	101.76080				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.60000	6.60000	6.60000	154.72355				0.00	0	600,000,00
Total ABKI04 SPOT										0.00	0	600,000,00
Total For ABKI04										0.00	0	600,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.04612	100.00000	46.92426				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.33000	2.33000	2.33000	165.20562				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.27000	3.27000	3.27000	223.18037				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	238.35530				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	100.07727				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.93500	8.93500	8.93500	107.99266				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.08000	103.83516	7.08000	103.81522				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.62500	108.48773	8.62500	108.46284				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.34500	108.96284	9.34500	108.93580				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.52000	102.07249	7.52000	102.05202				0.00	0	

Contract 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			9.39000	98.29362	9.39000	98.26870			0.00	0	380,000,00
Total ABS7 SPOT									0.00	0	380,000,00
Total For ABS7									0.00	0	380,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.61018	100.00000	12.58196			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.19000	330.38042	2.19000	330.24405		65,700,000,000.00		30,000,000	10,000,00
Total ABSI2 SPOT								65,700,000,000.00		30,000,000	10,000,00
Total For ABSI2								65,700,000,000.00		30,000,000	10,000,00
ABX01 On 10/07/2024 Spot Bond			11.81000	11.81000	11.81000	100.67634			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.97781			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.97838			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.97868			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.97879			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.97879			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.97836			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.97836			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	194.90723				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	197.29866				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.97966				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.51389				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.58081				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.78982				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.53611				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.55804				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.52226				0.00	0	5,000,000.00
Total AGL03 SPOT										0.00	0	5,000,000.00
Total For AGL03										0.00	0	5,000,000.00
AGLG0 On 16/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	191,600,000.00
Total AGLG01 SPOT										0.00	0	191,600,000.00
Total For AGLG01										0.00	0	191,600,000.00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.79508				0.00	7,200,000	102,300.00
Total AGT01 SPOT										0.00	7,200,000	102,300.00
Total For AGT01										0.00	7,200,000	102,300.00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.64519				0.00	10,800,000	72,200.00
Total AGT02 SPOT										0.00	10,800,000	72,200.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT02										0.00	10,800,000	72,200,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.72120				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.33181				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.09069				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.12484				0.00	0	80,000,00
Total AH2A21 SPOT										0.00	0	80,000,00
Total For AH2A21										0.00	0	80,000,00
AH2A3' On 18/07/2026 Spot Bond			9.23500	96.56467	9.23500	96.54098				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.17630				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.34776				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.56188				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.00055				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.56800				0.00	0	80,000,00
Total AHF5A2 SPOT										0.00	0	80,000,00
Total For AHF5A2										0.00	0	80,000,00
AHF5A' On 21/08/2023 Spot Bond			9.07500	101.46799	9.07500	101.44352				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.54147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.59074				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.62103				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.17753				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.09394				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.54336				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.59063				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.62090				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.83221				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.68729				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.76356				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.60575				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.59440				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.63600				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.62164				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.32182				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.85475				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.24000	105.95495	9.24000	105.92881				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	102.01656	9.79000	101.99007				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71500	89.98331	12.71500	89.95317				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45000	200.29241	5.45000	200.19223				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.85687				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.19681				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.92759				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	101.03119				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.66534				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.08000	253.42252	5.08000	253.29827				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.69000	219.00210	5.69000	218.89115				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.14000	210.78794	4.14000	213.65114				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.07000	117.01801	5.07000	116.96077				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.95505				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.97710				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.97885				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.73893				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.59982				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.58922				0.00	0	

Contract 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	100.12940				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.85828				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.97982				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.54459				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.21500	4.21500	4.21500	116.36267				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.21500	5.21500	5.21500	103.95386				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.12201				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.13796				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.85681				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.50043				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.18000	115.46684	5.18000	115.41001				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	99.97950				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.58005				0.00	0	2,200,00
Total ASN346 SPOT										0.00	0	2,200,00
Total For ASN346										0.00	0	2,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.12395				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.98017				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.98017				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.41956				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.15165				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.14174				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.58487				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.06674				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.07884				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.07884				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	100.14287				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.32325				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.55277				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.98040				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.97766				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.28406				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	103.06207				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.94418				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.94263				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.95300				0.00	0	

Contract 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	100.29631				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.16218				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	101.07545				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.08405				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	101.15650				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.27500	11.27500	11.27500	99.92723				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.99276				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.11635				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.63491				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.09494				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	118.15300				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			11.06000	11.06000	11.06000	99.64406				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.58679				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.01627				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.01627				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.98660				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.63000	96.74710	10.63000	96.71972			51,024,000,000.00		4,800,000	1,200,00
Total ASN508 SPOT									51,024,000,000.00		4,800,000	1,200,00
Total For ASN508									51,024,000,000.00		4,800,000	1,200,00
ASN50(On 21/12/2026 Spot Bond			9.81000	96.45210	9.81000	96.42687			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51(On 21/12/2026 Spot Bond			10.36000	95.31263	10.36000	95.28634			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51(On 21/12/2026 Spot Bond			10.36000	95.31263	10.36000	95.28634			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.24093	9.10000	101.21645			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.50174	11.05000	101.47208			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.49508	11.00000	101.46555			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	101.42835	10.50000	101.40016				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.42835	10.50000	101.40016				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.58776				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.02564				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.56760				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.97000	101.14435	10.97000	101.11499				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.06000	100.28208	11.06000	100.66622				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.92000	100.97751	10.92000	100.94834				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.45965				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.23016				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.29651				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.96941				0.00	0	

Contract 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	99.98104				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.15548				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.08618				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.36000	101.15981	9.36000	101.13473				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.24173				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.22739				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.13514				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.17849				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.51773				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.06490				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	101.19170				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.91918				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.98006				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.95836				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.58117				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.00755				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.96016				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.48764				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.50991				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.97801				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.97585				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.32942				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	101.14863				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.16005				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.34186				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.80025				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.45366				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.69799				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.54358				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	99.78928				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.97672				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.97588				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.48858				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.89571				0.00	0	

Contract 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	101.77910				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	101.07719				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	101.14287				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.41281				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	101.12014				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.97870				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.97856				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.46392				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.87392				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	101.07408				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.73967				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	101.82237				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.10284				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.26027				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.37982				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.15159				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.21620				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.31055				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.11229				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.45176				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.81597				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.97940				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.97912				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	95.33366				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.06547				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.94612				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.94859				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.06384	10.06384	10.06384	104.02955				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.10299				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	101.36086				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.17845				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.05885				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.06020				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.09359				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.96272				0.00	0	

Contract 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	101.62840				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.48045				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.26211				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.81738				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.99607				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.33387				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.58602				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.58206				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.46747				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.27577				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.27577				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	101.17857				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	100.04172				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.08995				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.08178				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.08178				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.27968				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.46301				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	101.00786				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	101.01530				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	101.03758				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.22935				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.22230				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	99.97950				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.97909				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.45183				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.26822				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	101.11638				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.34554				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.71034				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.21183				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.21183				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.18362				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.02684				0.00	0	

Contract 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	100.02684				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	102.08623				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	99.96085				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	99.84536				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.97589				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.97616				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	101.04547				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.22189				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.34376				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	99.77777				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	100.08560				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.51000	103.19660	11.51000	101.66845				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.97644				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.71710				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.97969				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.29669				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91 On 31/08/2027 Spot Bond					0.00000	100.13725				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total ASN916 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For ASN916									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total ASN917 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For ASN917									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
ASN91 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total ASN918 SPOT									0.00	0		
Total For ASN918									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	100.53986				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.99701				0.00	0	
Total BAW29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.38432				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.52000	101.30751	7.52000	101.28708				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.39171				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.36627				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.19648				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.42549				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.54590				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.55943				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.42000	12.42000	12.42000	105.04399				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.51400				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.63092				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.22437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.58079				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.36345				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	102.35004				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	102.09183				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	102.20251				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	102.12846				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.34112				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.81993				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.29606				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.29040				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	102.03765				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.09245				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.03715				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.90606				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.01519				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	102.09278				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.20364				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.20274				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.47905				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.70849				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.53468				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.47993				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.49615				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.80957				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.47942				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.45755				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.47905				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.36500	9.36500	9.36500	98.08803				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.04927				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.49341				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.23577				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.06939				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.79024				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.50511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.75941				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.96449				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.11433				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.85149				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.87656				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.15772				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.98000	105.06937	7.98000	105.04702				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.49905				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.98675				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.40467				0.00	0	40,000,0€
Total BID15 SPOT										0.00	0	40,000,0€
Total For BID15										0.00	0	40,000,0€
BID16 On 24/06/2025 Spot Bond					0.00000	99.87378				0.00	0	600,000,0€
Total BID16 SPOT										0.00	0	600,000,0€
Total For BID16										0.00	0	600,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID17 On 24/06/2027 Spot Bond					0.00000	99.87020				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.20778				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.43565				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.68500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.51000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.17000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	43.54200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.71507				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.47317				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.64190				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.60324				0.00	0	
Total BPPF20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.62865				0.00	0	1,100,000,00
Total BPPF21 SPOT										0.00	0	1,100,000,00
Total For BPPF21										0.00	0	1,100,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.54880				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.37073				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.91932				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.94484				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.72759				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.86187				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.79744				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.25152				0.00	0	20,000,00
Total BWZJ25 SPOT										0.00	0	20,000,00
Total For BWZJ25										0.00	0	20,000,00
CBL29: On 30/04/2024 Spot Bond					0.00000	100.82371				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.72038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.86000	105.68185	8.86000	105.65683				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.16000	106.98164	9.16000	106.95547				0.00	0	12,793,032,60
Total CCT02 SPOT										0.00	0	12,793,032,60
Total For CCT02										0.00	0	12,793,032,60
CCT03 On 15/03/2025 Spot Bond			9.71000	103.28667	9.71000	103.25962				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.25000	11.25000	11.25000	99.40932				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.31442				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.55250				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.58331				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.52712				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.60286				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.03327				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.60547	4.77000	106.03200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.89626				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.99500	102.13742	8.99500	102.11301				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	105.88943	8.70700	111.07600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.11664				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.90037				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.35000	98.92433	11.35000	98.89467				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.22587	6.50000	109.21600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.60000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.97981				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.76317				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.75843				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.03000	155.45112	5.03000	155.37522				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.47000	153.91909	5.47000	153.84214				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.74377				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.64000	102.96012	8.64000	102.93608				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.74973				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.39245				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.45914				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.07315				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.26263				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.01387				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.45789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.89050				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/03/2025 Spot Bond			10.10000	96.11703	10.10000	99.80596				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.15000	103.84985	10.15000	103.82129				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.56571				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.14602				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.43495				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.19025				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.49307				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.32293				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.35272				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.60189				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

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 On 12/03/2023 Spot Bond					0.00000	100.14602				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.97855				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.22799				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.59000	101.19653	10.59000	101.16816				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.71057				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.17649				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.37570				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	151.06600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.58945				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.06000	100.67321	10.06000	100.64637				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.11000	99.67283	10.11000	99.64612				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.20000	103.48541	10.20000	103.45744				0.00	0	
Total CLN548 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.29293				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.77767				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.79778				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.56062				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.50431				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	131.10900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.84665				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.56000	102.51762	10.56000	102.51414				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.06000	103.85503	10.06000	103.82733				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.15831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.67607				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.96189				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.29885				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.80971				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.29000	102.71182	10.29000	102.68382				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.82863				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.81288				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.08036				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.97679				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.18485				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.54148				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.84534				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.06880				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.19796				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.67233				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.37733				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	103.73975				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.99141				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.78486				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.45000	157.88950	3.45000	126.86058				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.72971				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.68374				0.00	0	
Total CLN595 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.55362				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.53000	9.53000	9.53000	102.19964				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.46783				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.13850				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.83900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.11500	9.11500	9.11500	100.42585				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.89094				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.00689				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.17998				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.22129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.58605				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.69000	103.40859	9.69000	103.38185				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.15255				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.27536				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.25162				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 30/11/2023 Spot Bond					0.00000	100.62347				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.38612				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	101.11900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.59186				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.07630				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 31/05/2024 Spot Bond					0.00000	100.44736				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.06530				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.08372				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	670,000,00
Total CLN622 SPOT										0.00	0	670,000,00
Total For CLN622										0.00	0	670,000,00
CLN623 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.19171				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.49000	101.84579	7.49000	101.82542				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.72561				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.59175				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.70000	61.09413	12.70000	80.36689				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.56906				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.76000	97.72741	10.76000	97.69957				0.00	0	
Total CLN630 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.72310				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.57389				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.64150				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.84558				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.22375				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.56784				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.72059				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.88890				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.77077				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.09774				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.57012				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.00003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.30666				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.84513				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.41403				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.72059				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.61156				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.72059				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	103.32300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.97639				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.04087				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	100.45838				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.68600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	121.22400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	146.06800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.54269				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.67094				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.83092				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.86041				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.24910				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.45820				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.77913				0.00	0	
Total CLN671 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.05047	158.92967	4.05047	129.09821				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.05047	158.92967	4.05047	129.09904				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.79166				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.82507				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.95945				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.52513				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.73834				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.23706				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.96104				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.96019				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.00351				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	99.95401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.95380				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.39377				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.59966				0.00	0	2,000,000,00
Total CLN691 SPOT										0.00	0	2,000,000,00
Total For CLN691										0.00	0	2,000,000,00
CLN691 On 21/06/2023 Spot Bond					0.00000	99.95885				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.87613				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	85.07180				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	83.56081				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.44813				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.36863				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.75176				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	88.60993				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	101.13728				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.63372				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.84177				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.79988				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.95925				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	82.09392				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.33648				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.10946				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.72057				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.95903				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.95903				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.95903				0.00	0	
Total CLN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.13433				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.13183				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.13314				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.45501				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.34352				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.16406				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.96173				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.96173				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.96173				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.96118				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.96118				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.96118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.65879				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.69520				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.33266				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.13372				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.49901				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.33767				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.56105				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	117.29900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.20107				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.71222				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.88652				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.00484				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.30900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.40151				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.46869				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	99.95879				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.16514				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.14127				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.42726				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.77000	7.77000	7.77000	100.68796				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.39591				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.96703				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.96785				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.86648				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.88559				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.00088				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.90479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.77000	7.77000	7.77000	100.68796				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.91263				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.75866				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.22532				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	81.59841				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	86.95562				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.48059				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.20049				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.59000	6.59000	6.59000	121.88221				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.42625				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.49776				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.03892				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.04556				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			11.02000	11.02000	11.02000	99.97547				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.17176				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.07879				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.09340				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.76058				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	99.96299				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.76058				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.66925				0.00	0	
Total CLN788 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.50192				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.88900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.21601				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.76064				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.17209				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.17828				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.17828				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.45431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.43280				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.04955				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.29888				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.18504				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.45701				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.09207				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.96163				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.36500	98.11257	9.36500	98.08803				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.96124				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.25003				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN812 On 01/10/2022 Spot Bond					0.00000	102.05561				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.87013				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.87013				0.00	460,000,000	230,000,000
Total CLN814 SPOT										0.00	460,000,000	230,000,000
Total For CLN814										0.00	460,000,000	230,000,000
CLN815 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.17215				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.18504				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.03893				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.17215				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.76065				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.17215				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.17215				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.17181				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.17215				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.29066				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.17193				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.70122				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.36323				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.17181				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.30401				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.45169				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.45183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.45184				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.45174				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.08629				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	99.97969				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.65563				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	101.64800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.05400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.13600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.24663				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.58045				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.58612				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	101.80236				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.80235				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.80199				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.25851				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	102.04230				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	99.97950				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	99.97833				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.97658				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	99.97603				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	99.90668				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.77341				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	83.07523				0.00	0	
Total CLN858 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.27680				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.97811				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.97977				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.21262				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	111.81097				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	104.06600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.13800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	101.57152				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.96521				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	101.01248				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.02566				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.01901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.60059				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.45169				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	99.97908				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.18661				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.15662				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.63671				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.72948				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.70924				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.68370				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	84.15892				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.66389				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.91687				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.70204				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.70204				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.61000	105.26864	9.61000	105.24165				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.33000	103.15118	11.33000	103.12013				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.70000	102.03514	10.70000	102.00608				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.07500	104.24261	9.07500	104.21733				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.12000	93.48500	13.12000	93.45255				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.71000	93.55403	11.71000	93.52495				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.13687				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.24309				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.56111				0.00	0	
Total DSY01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.65254			0.00	0	100,000,00
Total DSY02 SPOT									0.00	0	100,000,00
Total For DSY02									0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			10.46000	10.46000	10.46000	103.40920			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.48682			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.82255			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.75667			0.00	0	
Total DSY06 SPOT									0.00	0	
Total For DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.57540			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.84402			0.00	0	120,000,00
Total DTF001 SPOT									0.00	0	120,000,00
Total For DTF001									0.00	0	120,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	99.83974			0.00	0	90,000,00
Total DTF002 SPOT									0.00	0	90,000,00
Total For DTF002									0.00	0	90,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	100.08752			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.08955			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.59000	101.61901	7.59000	101.59857		30,360,000,000,000.00		4,000,000,000	1,000,000,00
Total DV23 SPOT								30,360,000,000,000.00		4,000,000,000	1,000,000,00
Total For DV23								30,360,000,000,000.00		4,000,000,000	1,000,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	73.00000	100.00000	72.86122		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	73.00000	100.00000	72.86122				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.16000	101.53963	9.16000	101.51492				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.85215	9.69000	100.82622				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.85215	9.69000	100.82622				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.66000	96.97144	10.66000	96.94408				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.63500	94.08184	11.63500	94.05293				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	100.88749	10.10000	100.86049				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.88749	10.10000	100.86049				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.12018				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.19374				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.49789				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.06941				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.15768				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.08264				0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.37761				0.00	0	100,000.00
Total DVFB25 SPOT										0.00	0	100,000.00
Total For DVFB25										0.00	0	100,000.00
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.69238				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.93931				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	99.28261				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.97776				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.50356				0.00	0	210,000.00
Total DVFB30 SPOT										0.00	0	210,000.00
Total For DVFB30										0.00	0	210,000.00
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.90396				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.08662				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	100.08919				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.55000	102.07401	8.55000	102.05041				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.34000	115.63342	5.34000	115.57575				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.07000	103.96713	5.07000	103.91627				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	145.27642	2.25000	145.21627				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.48000	162.55405	3.48000	162.48140				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.49500	148.73513	3.49500	148.66857				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.50000	144.01584	3.50000	143.95140				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16000	118.90066	5.16000	118.84210				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.04000	106.32968	5.04000	106.27776				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	145.27642	2.25000	145.21627				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	168.96191				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	166.22622				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	153.30195				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	155.52412				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	129.11111				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.19423				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	125.11617				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	116.29998				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	112.02659				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	113.82343				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	94.20286				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	94.19310				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.14630				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	103.99197				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	103.45744				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.77000	102.72546	10.77000	102.69619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.53500	12.53500	12.53500	95.44221				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.58500	12.58500	12.58500	99.68513				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.86000	10.86000	10.86000	101.62700				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.86000	10.86000	10.86000	101.22574				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.52000	12.52000	12.52000	70.69559				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.80000	11.80000	11.80000	99.33794				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.52000	12.52000	12.52000	92.70548				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.70389				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.23866				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.12243				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.84340				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.36344				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.44803				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.24986				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.02460				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.29101				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.78026				0.00	0	10,742,70
Total EPFC50 SPOT										0.00	0	10,742,70
Total For EPFC50										0.00	0	10,742,70
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.01856				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.76950				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.39129				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.23973				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.01935				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.94230				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.31190				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.75402				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.94049				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.68919				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.71613				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.70257				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	100.72951				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.70286				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	100.67135				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA29 On 17/05/2027 Spot Bond					0.00000	100.69828				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.14000	102.45468	7.14000	102.43514				0.00	0	10,680,000,00
Total ES23 SPOT										0.00	0	10,680,000,00
Total For ES23										0.00	0	10,680,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.46942	10.00000	101.44257				0.00	0	

Contract 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/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.80000	97.95503	9.80000	97.92942				0.00	0	2,511,118,60
Total ES26 SPOT										0.00	0	2,511,118,60
Total For ES26										0.00	0	2,511,118,60
ES26/R On 02/04/2026 Spot Bond			7.85000	103.66297	7.85000	103.64116				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.94000	73.31516	12.01000	72.95199			368,376,462,000,000.00	30,852,300,000	32,548,872,30	
Total ES33 SPOT									8,376,462,000,000.00	30,852,300,000	32,548,872,30	
Total For ES33									8,376,462,000,000.00	30,852,300,000	32,548,872,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.10175	7.50000	100.08139				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.23000	75.89768	12.30500	75.44916				0.00	0	29,594,00
Total ES42 SPOT										0.00	0	29,594,00
Total For ES42										0.00	0	29,594,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.42342	8.50000	103.39990				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.51000	11.51000	11.51000	101.05463				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.65000	12.65000	12.65000	96.45907				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.38745				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.84587				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.56793				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.73408				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.08108				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.19959				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.95198				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.00076				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.57437				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.60472				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.61232				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.85158				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	99.98317				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.46471				0.00	4,000,000	331,000,00
Total FRB24 SPOT										0.00	4,000,000	331,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB24									0.00	4,000,000	331,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.87446			0.00	3,600,000	900,00
Total FRB25 SPOT									0.00	3,600,000	900,00
Total For FRB25									0.00	3,600,000	900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.30661			0.00	0	18,628,20
Total FRB26 SPOT									0.00	0	18,628,20
Total For FRB26									0.00	0	18,628,20
FRB27 On 03/06/2026 Spot Bond			9.44000	105.30476	9.44000	105.27822			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.46255			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.55761			0.00	0	3,000,000,00
Total FRB29 SPOT									0.00	0	3,000,000,00
Total For FRB29									0.00	0	3,000,000,00
FRB30 On 19/04/2026 Spot Bond			9.36000	99.82425	9.36000	99.79931		44,928,000,000.00		4,800,000	1,200,00
Total FRB30 SPOT								44,928,000,000.00		4,800,000	1,200,00
Total For FRB30								44,928,000,000.00		4,800,000	1,200,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.54319			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.67000	332.38483	1.67000	332.25229			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.35500	2.35500	2.35500	165.11115			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.36000	219.30768	3.36000	222.17218			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	116.74459			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	231.74778			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.19000	101.54470	5.19000	101.49462				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	101.55542	5.16000	101.50548				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	83.47294				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.59530				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	160.37984				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.54766				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.77232				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.25892				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.72400	9.72400	9.72400	101.20600				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.57171				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	99.97808				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.52000	3.52000	3.52000	120.30716				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.02065				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.98757				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.35000	3.35000	3.35000	118.17704				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.98031				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.74428				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.75376				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.25943				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.11742				0.00	0	
Total FRC300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.43163				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.46223				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.57435				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.41066				0.00	420,000,000	210,000,00
Total FRC306 SPOT										0.00	420,000,000	210,000,00
Total For FRC306										0.00	420,000,000	210,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	101.41420				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	99.98058				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.97826				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.97666				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.67329				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.08408				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.12729				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.97848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.97638				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.07507				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.97785				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.38365				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.14955				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.37989				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.42244				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.84007				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.16438				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.74159				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.42414				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC335 On 07/12/2023 Spot Bond					0.00000	100.52214				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.85905				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.97308				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	99.95973				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.23633				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	99.97477				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC345 On 27/03/2024 Spot Bond					0.00000	102.74613				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC346 On 31/07/2023 Spot Bond					0.00000	101.50813				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.22793				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.19285				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC349 On 31/08/2023 Spot Bond					0.00000	100.42645				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC350 On 02/05/2023 Spot Bond					0.00000	101.43807				0.00	0	
Total FRC352 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.41464				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.29270				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.24441				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.25452				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.87679				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.27275				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.14716				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.49555				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.95959				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.95843				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.26951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	99.96818				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.44996				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	99.94902				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	99.94889				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.29993				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.29536				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	99.94763				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.44774				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	99.97062				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	99.97076				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	99.97982				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC379 On 23/09/2023 Spot Bond					0.00000	99.90381				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.97763				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.68646				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.68646				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.66453				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.66453				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.60216				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.24318				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.33645				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	101.04515				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	102.05900				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.91171				0.00	0	
Total FRC393 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.83911				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.24315				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.11612				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.45097				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.19452				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.29215				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.35762				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.89500	10.89500	10.89500	100.40233				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	99.97035				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.94616				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.33000	13.33000	13.33000	103.23908				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.83672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.75545				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.45867				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.89447				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.52000	11.52000	11.52000	98.96284				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.24318				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.34112				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.49772				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.39309				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.46398				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.47775				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	98.10359				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC417 On 30/04/2025 Spot Bond					0.00000	101.34099				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.49571				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	101.38218				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.24318				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.95082				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.91880				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.91880				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.46244				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.24308				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	101.13020				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	101.19450				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	99.95413				0.00	0	
Total FRC428 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.67841				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.72874				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.59123				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.63380				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.56765				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.59981				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.43492				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	99.95462				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.78000	9.78000	9.78000	102.47111				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000.00
Total FRC438 SPOT										0.00	0	9,000,000.00
Total For FRC438										0.00	0	9,000,000.00
FRC438 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000.00
Total FRC439 SPOT										0.00	0	9,000,000.00
Total For FRC439										0.00	0	9,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.71000	108.90422	4.71000	108.85173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.92000	119.17333	4.92000	119.11551				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05669				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28889				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.01144				0.00	4,400,000,000	4,400,000,000
Total FRJ24 SPOT										0.00	4,400,000,000	4,400,000,000
Total For FRJ24										0.00	4,400,000,000	4,400,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.19813				0.00	0	40,000,000
Total FRJ25 SPOT										0.00	0	40,000,000
Total For FRJ25										0.00	0	40,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.36222				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.39566				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.38714				0.00	0	110,000,000
Total FRJ27S SPOT										0.00	0	110,000,000
Total For FRJ27S										0.00	0	110,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.50567				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41177				0.00	0	1,700,000,000
Total FRJ29 SPOT										0.00	0	1,700,000,000
Total For FRJ29										0.00	0	1,700,000,000
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.04252				0.00	0	110,000,000
Total FRJ29S SPOT										0.00	0	110,000,000
Total For FRJ29S										0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.94323				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	109.04993				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.89000	4.89000	4.89000	119.55208				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.77302				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.03000	117.58821	5.03000	117.53082				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.06000	231.55206	5.06000	231.43864				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.17000	115.60683	5.17000	115.54997				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	231.43864				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.53000	160.81695	3.53000	160.74485				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.49100	3.70500	111.44050				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.97000	118.44970	4.97000	118.39207				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.18000	229.09626	5.18000	228.98329				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.23000	228.08222	5.23000	227.96947				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.71000	163.84661	2.71000	163.77676				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.26000	227.47640	5.26000	227.36379				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.17000	115.60683	5.17000	115.54997				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.63000	219.27795	3.63000	219.17894				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.92000	105.64575	5.92000	105.59170				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.84000	216.98221	3.84000	216.88302				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.90000	216.33139	3.90000	216.23216				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.77000	217.46773	5.77000	217.35709				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.87000	106.27701	5.87000	106.22277				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	115.54997				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.15000	115.88746	5.15000	115.83051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.71000	218.40008	3.71000	218.30101				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.54000	221.91436	5.54000	221.80282				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.84000	216.98221	3.84000	216.88302				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.84000	216.98221	3.84000	216.88302				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.24100	223.60498	3.24100	223.50635				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.48000	160.99971	3.48000	160.92774				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.48000	160.99971	3.48000	160.92774				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.19000	213.21736	4.19000	213.11791				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.23000	212.79193	4.23000	212.69243				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.45000	161.10948	3.45000	161.03759				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.70500	218.45484	3.70500	218.35577				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	212.58622				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	101.11491				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.20936				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.68933				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	169.41737				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	140.31750				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	185.98679				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	215.74284				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.86041				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.95197				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.80300				0.00	0	
Total FRS200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.50009				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.24834				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.64711				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.98204				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.95973				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.76856				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.76082				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.94333				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.51380				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.42179				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS242 On 12/12/2025 Spot Bond					0.00000	70.49221				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.30569				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	105.21244				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.73854				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	96.17581				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.32963				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	112.39250				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.27766				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.47366				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.73395				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	114.14633				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.74509				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 31/03/2032 Spot Bond					0.00000	101.73616				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	102.12130				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.94683				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	104.47227				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.82701				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.39500	10.39500	10.39500	95.59109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.39500	10.39500	10.39500	95.59109				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.16112				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.96159				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.70900	11.70900	11.70900	90.10635				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.34102				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	91.51196				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	96.38047				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.71619				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/05/2023 Spot Bond					0.00000	103.85555				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.71985				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.42809				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.24318				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.79027				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.38000	1.38000	1.38000	333.37997				0.00	0	
Total FRS36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.07500	334.70000	1.07500	334.57194				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.12000	1.12000	1.12000	334.39569				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.94933				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.87000	110.30494	4.87000	110.25155				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.55000	70.78258	4.55000	116.32866				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.60000	2.60000	2.60000	164.18880				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	163.14246				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.18000	2.18000	2.18000	330.28249				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.20000	7.20000	7.20000	100.65834			79,200,000,000,000.00	11,000,000,000	5,500,000,000	
Total FRX23 SPOT									79,200,000,000,000.00	11,000,000,000	5,500,000,000	
Total For FRX23									79,200,000,000,000.00	11,000,000,000	5,500,000,000	
FRX24 On 10/12/2024 Spot Bond			8.60000	107.23270	8.60000	107.20803			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			8.61000	104.28783	8.61000	104.26395			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			9.03500	106.00055	9.03500	105.97495			0.00	0	4,403,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX26 SPOT										0.00	0	4,403,60
Total For FRX26										0.00	0	4,403,60
FRX27 On 07/03/2027 Spot Bond			9.48000	102.89443	9.48000	102.86810				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.37000	104.83428	9.37000	104.80819				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.07000	99.69135	10.07000	99.66474				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.01500	97.87518	10.01500	97.84919				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.65000	98.95392	10.65000	104.16949				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.62500	74.71484	11.62500	74.69177				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.72690				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.54374				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.52473				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.53762				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.54141				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.93455				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.98446				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.00939				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.97993				0.00	200,000,000	100,000,000
Total GBL05 SPOT										0.00	200,000,000	100,000,000
Total For GBL05										0.00	200,000,000	100,000,000
GBL06 On 21/06/2024 Spot Bond					0.00000	100.30899				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.52986				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.82468				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.49339				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.49999				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.64603				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.76000	120.74150	3.76000	120.68656				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.58186				0.00	0	
Total GRT07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.11900	106.36240	8.11900	106.33927				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.28006				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.87000	107.24903	7.87000	107.22641				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.08494				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.97425				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.37375				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.06199				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.68563				0.00	0	100,000,00
Total GRT26G SPOT										0.00	0	100,000,00
Total For GRT26G										0.00	0	100,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.85426				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.17889				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.59466				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.40820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.15797				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.49924				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.97409				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.89887				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.44628				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.98331				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.55942				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.76994				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.97266				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.59484				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.76613				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	101.54661				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.13248				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.13759				0.00	0	40,000,00
Total GRT50 SPOT										0.00	0	40,000,00
Total For GRT50										0.00	0	40,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.48361				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.46935				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.99212				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.65677				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.30658				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.40451				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.89968				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.83335				0.00	0	
Total HILB09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.21517				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.14561				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.45063				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.42853				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.52811				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99000	331.14926	1.99000	331.01438				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.17000	2.17000	2.17000	340.31105				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.80000	98.35295	10.80000	98.32484				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	78.94192	4.86000	109.98706				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.83000	85.02568	11.83000	84.99912				0.00	0	3,908,905,30
Total HWAY34 SPOT										0.00	0	3,908,905,30
Total For HWAY34										0.00	0	3,908,905,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.35626	100.00000	10.33345				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	84.24893	11.86000	84.22255				0.00	0	4,590,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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	10.35291	100.00000	10.33011				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.41109				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.09000	166.18404	2.03000	166.34450			853,318,874,452,000.00	408,286,542,800	715,191,300,00	
Total I2025 SPOT									3,318,874,452,000.00	408,286,542,800	715,191,300,00	
Total For I2025									3,318,874,452,000.00	408,286,542,800	715,191,300,00	
I2029 On 31/03/2029 Spot Bond			3.36000	121.27361	3.29000	122.97847			100,083,156,768,000.00	29,786,653,800	203,256,140,00	
Total I2029 SPOT									10,083,156,768,000.00	29,786,653,800	203,256,140,00	
Total For I2029									10,083,156,768,000.00	29,786,653,800	203,256,140,00	
I2033 On 28/02/2033 Spot Bond			4.25000	113.59404	4.21000	113.95909			845,803,782,900,000.00	199,012,654,800	543,295,507,80	
Total I2033 SPOT									15,803,782,900,000.00	199,012,654,800	543,295,507,80	
Total For I2033									15,803,782,900,000.00	199,012,654,800	543,295,507,80	
I2038 On 31/01/2038 Spot Bond			4.30000	128.59530	4.27000	129.01266			109,157,220,000,000.00	25,385,400,000	550,191,020,00	
Total I2038 SPOT									19,157,220,000,000.00	25,385,400,000	550,191,020,00	
Total For I2038									19,157,220,000,000.00	25,385,400,000	550,191,020,00	
I2046 On 31/03/2046 Spot Bond			4.29500	115.07053	4.29000	117.06463			99,900,785,165,000.00	23,259,787,000	446,942,825,80	
Total I2046 SPOT									19,900,785,165,000.00	23,259,787,000	446,942,825,80	
Total For I2046									19,900,785,165,000.00	23,259,787,000	446,942,825,80	
I2050 On 31/12/2050 Spot Bond			4.31000	118.02227	4.26000	119.04404			704,920,355,308,000.00	163,554,606,800	526,314,513,90	
Total I2050 SPOT									14,920,355,308,000.00	163,554,606,800	526,314,513,90	
Total For I2050									14,920,355,308,000.00	163,554,606,800	526,314,513,90	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.79429			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.81699			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			1.84000	331.72761	1.84000	331.59380			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	100.86579				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.81863				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.77728				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.15242				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57085				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.76730				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.86356				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.80873				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.52815				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.98035				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.46774				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.45092				0.00	0	
Total IBL148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46439				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.57388				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.93295				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.94493				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.01394				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.34918				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.12490				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.15748				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.84452				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.74387				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.14216				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.04543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.47278				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.68126				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.12997				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.13328				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.25211				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.12468				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.97146				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.85354				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.80506				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.32005				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.32808				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2022 Spot Bond					0.00000	99.59096				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.21965				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.21171				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.18520				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.20377				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.91439				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.99757				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.62672				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.49086				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.43935				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.43935				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.43935				0.00	0	
Total IBL214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.73140				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.00015				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.00010				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.83466				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.83230				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.85050				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.09884				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.42000	8.42000	8.42000	101.94188				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.84577				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.87670				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.48127				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.69638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.38177				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.21317				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.12574				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.12891				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.96041				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.32000	9.32000	9.32000	101.21888				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.80398				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.79734				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	102.13272				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.57940				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.98191				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL238 On 14/07/2023 Spot Bond					0.00000	101.06938				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.18497				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.32760				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.98961				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.03345				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.84957				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.26000	10.26000	10.26000	96.82414				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.70714				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.66000	103.00299	8.66000	102.97926				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.03000	103.69930	7.03000	103.67958				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.18730				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.90000	102.39119	9.90000	102.36431				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			11.13500	104.65952	11.13500	104.65765				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.48000	104.19059	10.48000	104.16152				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.81385				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.19902				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.79647				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85417				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.85148				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.05638				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.49813				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.63058				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.07619				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.21000	101.44147	9.21000	101.41652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.12069				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.50391				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.92266				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.19918				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.88904				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.21376				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.34480				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.93880				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.85489				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.94133				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.91525				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	101.17707				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.81339				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.82393				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.81721				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.38637				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.48636				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.14118				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.53439				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.79906				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.50000	206.98338	4.50000	209.84605				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.84377				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.40000	208.03229	4.40000	210.89509				0.00	0	
Total IV19A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.42603				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.48963				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.54901				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.19716				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.23546				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.07241				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.28789				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.37551				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.75423				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.54000	101.76594	7.54000	101.74532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.50467				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.60481				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.60000	100.68554	7.60000	100.66513				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.27222				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.59000	100.27946	7.59000	100.39176				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.16586				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.53000	100.27620	7.53000	100.25572				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.17901				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.62036				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.24000	6.24000	6.24000	101.81417				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.24197				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC209 On 20/12/2022 Spot Bond					0.00000	99.98171				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	100.04784				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.59000	8.59000	8.59000	99.28796				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.10307				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.08057				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.07000	7.07000	7.07000	102.87796				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.82000	102.63338	8.82000	102.60918				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.57000	99.84347	7.57000	101.54352				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.77722				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.28851				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.01042				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.62672				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.49508				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.36499				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.99000	8.99000	8.99000	100.04509				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.66415				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.50981				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.27489				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										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	99.74790				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.78144				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.62769				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.56030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.73114				0.00	0	38,100,000,00
Total IVZ115 SPOT										0.00	0	38,100,000,00
Total For IVZ115										0.00	0	38,100,000,00
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	99.97671				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.62785				0.00	0	500,000,00
Total KAP012 SPOT										0.00	0	500,000,00
Total For KAP012										0.00	0	500,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.33932				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.21516				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.17224				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.40614				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.09839				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.07838				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.07857				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP022 On 18/02/2025 Spot Bond					0.00000	100.73241				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.28228				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.20988				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.25331				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.28659				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.96000	119.13361	9.96000	119.10215				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.45000	104.76046	8.45000	104.73629				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.58146				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	100.85362				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.73791				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.38903				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.18149				0.00	0	30,000,00
Total LGL11 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL11										0.00	0	30,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.25089				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.26478				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.49787				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.56414				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.57550				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.34942				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.65953				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.57615				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.03648				0.00	0	1,500,000,00
Total MBF071 SPOT										0.00	0	1,500,000,00
Total For MBF071										0.00	0	1,500,000,00
MBF07 On 31/05/2025 Spot Bond					0.00000	100.33013				0.00	0	50,000,00
Total MBF072 SPOT										0.00	0	50,000,00
Total For MBF072										0.00	0	50,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.01371				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.52097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.02340				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.16822				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.84075				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.19678				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.27831				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.87788				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.21000	9.21000	9.21000	106.35607				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.39197				0.00	0	100,000,00
Total MMIG06 SPOT										0.00	0	100,000,00
Total For MMIG06										0.00	0	100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.89135				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.07568				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.86000	100.63128	9.86000	100.60482			51,272,000,000.00		5,200,000	1,300,00
Total MML02 SPOT									51,272,000,000.00		5,200,000	1,300,00
Total For MML02									51,272,000,000.00		5,200,000	1,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	101.51573				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.11000	91.02529	10.11000	90.88474				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.68896				0.00	0	60,000,00
Total MML05 SPOT										0.00	0	60,000,00
Total For MML05										0.00	0	60,000,00
MML06 On 25/05/2029 Spot Bond			10.48000	100.96241	10.48000	100.93439				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.37850				0.00	0	5,603,80
Total MTN09 SPOT										0.00	0	5,603,80
Total For MTN09										0.00	0	5,603,80
MTN10 On 11/10/2024 Spot Bond					0.00000	103.25537				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.92838				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.01177				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.58741				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.26337				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.56339				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83355				0.00	0	
Total MTN19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.33221				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.90136				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.24796				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.80500	96.86951	9.80500	96.84432				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.09846				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.64336				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.30891				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.70276				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.56197				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.58379				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.92821				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.10988				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN31 SPOT										0.00	0	1,500,000,00
Total For MTN31										0.00	0	1,500,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	100.11483				0.00	0	100,000,00
Total MTN32 SPOT										0.00	0	100,000,00
Total For MTN32										0.00	0	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	100.11943				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.58229				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.61255				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.87728				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.60487				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.60499				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.98172				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.97774				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.97437				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.97127				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			8.18000	102.74839	8.18000	102.72567				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.54000	102.58694	8.54000	102.56363				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.74000	100.68880	10.74000	100.66017				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.33261				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.01884				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.07160				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.12397				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.01027				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.07372				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.10500	102.27496	8.10500	102.25252			37,283,000,000,000.00	4,600,000,000	2,300,000,000	
Total NBK13A SPOT									37,283,000,000,000.00	4,600,000,000	2,300,000,000	
Total For NBK13A									37,283,000,000,000.00	4,600,000,000	2,300,000,000	
NBK16 On 12/02/2025 Spot Bond			8.66000	102.63827	8.66000	102.61462			0.00	0	0	
Total NBK16A SPOT									0.00	0	0	
Total For NBK16A									0.00	0	0	
NBK17 On 22/04/2026 Spot Bond			9.39500	105.74622	9.39500	105.71969			0.00	0	0	
Total NBK17A 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 NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.41000	106.02284	9.41000	105.99620			30,112,000,000.00	3,200,000	800,00
Total NBK20A SPOT									30,112,000,000.00	3,200,000	800,00
Total For NBK20A									30,112,000,000.00	3,200,000	800,00
NBK21 On 21/07/2027 Spot Bond			9.65000	105.45056	9.65000	105.42356			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.44000	103.76593	7.44000	103.74503			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.33800	109.98576	8.33800	109.96136			20,011,200,000.00	2,400,000	600,00
Total NBK23A SPOT									20,011,200,000.00	2,400,000	600,00
Total For NBK23A									20,011,200,000.00	2,400,000	600,00
NBK24 On 19/11/2027 Spot Bond			9.38000	109.90758	9.38000	109.88022			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	102.01288			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.62990			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	67.53399	100.00000	67.38533			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.30972			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.27500	109.68486	9.27500	109.65784			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.04000	102.93198	8.04000	102.90993			0.00	0	2,200,000,00
Total NBK28A SPOT									0.00	0	2,200,000,00
Total For NBK28A									0.00	0	2,200,000,00
NBK29 On 31/07/2026 Spot Bond			8.78000	106.96426	8.78000	106.93929			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.13000	102.72447	8.13000	102.70222				35,772,000,000.00	4,400,000	33,200,00
Total NBK30A SPOT										35,772,000,000.00	4,400,000	33,200,00
Total For NBK30A										35,772,000,000.00	4,400,000	33,200,00
NBK31 On 09/11/2023 Spot Bond			7.94000	104.97540	7.94000	104.95319				0.00	0	410,000,00
Total NBK31A SPOT										0.00	0	410,000,00
Total For NBK31A										0.00	0	410,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.10302				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.47646				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.94203				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.53500	11.53500	11.53500	79.45328				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.54546				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.41290				0.00	0	10,000,00
Total NBK43B SPOT										0.00	0	10,000,00
Total For NBK43B										0.00	0	10,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	100.95126				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.34354				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.71785				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	101.01287				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.49803				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.00804				0.00	600,000,000	600,000,000
Total NBK52B SPOT										0.00	600,000,000	600,000,000
Total For NBK52B										0.00	600,000,000	600,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.16221				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.03926				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.30020				0.00	0	10,630,000,000
Total NBKB56 SPOT										0.00	0	10,630,000,000
Total For NBKB56										0.00	0	10,630,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.05982				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.38252				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.58936				0.00	580,000,000	290,000,000
Total NBKB59 SPOT										0.00	580,000,000	290,000,000
Total For NBKB59										0.00	580,000,000	290,000,000
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.51786				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.89198				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.10373				0.00	0	400,000,000
Total NBKB62 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB62										0.00	0	400,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.61938				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.97998				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			10.70500	99.93913	10.70500	99.91081				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.98012				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.36000	100.17642	10.36000	100.14892				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.97998				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.97960				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.97933				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08937				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08937				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	100.55715				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.85034				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.25079				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.40283				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.33555				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.70768				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.93168				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.59759				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.75725				0.00	6,000,000	1,500,000
Total NGLT1B SPOT										0.00	6,000,000	1,500,000
Total For NGLT1B										0.00	6,000,000	1,500,000
NGT103 On 25/03/2024 Spot Bond					0.00000	104.84271				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	106.00423				0.00	6,400,000	1,600,000
Total NGT104 SPOT										0.00	6,400,000	1,600,000
Total For NGT104										0.00	6,400,000	1,600,000
NGT105 On 22/05/2025 Spot Bond					0.00000	103.42914				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.29338				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.71835				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.01174				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.21219				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.23585				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.42182				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.37926				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.14672				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.59157				0.00	10,060,000,000	10,060,000,00
Total NHM016 SPOT										0.00	10,060,000,000	10,060,000,00
Total For NHM016										0.00	10,060,000,000	10,060,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.26808				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.32622				0.00	0	3,500,000,00
Total NHM019 SPOT										0.00	0	3,500,000,00
Total For NHM019										0.00	0	3,500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.15653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.56563				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.96947				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.21000	3.21000	3.21000	223.85543				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.78500	2.78500	2.78500	163.49654				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	116.60555				0.00	0	870,000,00
Total NI29 SPOT										0.00	0	870,000,00
Total For NI29										0.00	0	870,000,00
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			5.02000	5.02000	5.02000	117.67383				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	163.10524				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.74477	3.45000	267.62514				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	163.85158				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.85500	2.85500	2.85500	227.89803				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.00000	226.33510	3.00000	226.23676				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.04000	91.68523	5.04000	117.38800				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.83277				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.98814				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.35237				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.28929				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.61489				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.38135				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.56554				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.20392				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	127.42261				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.29515				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.58978				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.77182				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.83670				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	157.75575				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.76353				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.14356				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.17899				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.38266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.13138				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.14921				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.47188				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.02587				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.60264				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.02566				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.23428				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.56610				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	101.36877				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.50207				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	99.97925				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.19096				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			8.61500	8.61500	8.61500	100.22231				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,300,000,00
Total NN178 SPOT										0.00	0	9,300,000,00
Total For NN178										0.00	0	9,300,000,00
NN179 On 15/09/2028 Spot Bond			9.61500	9.61500	9.61500	100.11235				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	94.35817				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.50000				0.00	0	
Total NNF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	130.36000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	125.24436				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	101.25968				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.97740				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 19/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF083 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.52215				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	87.96342				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	100.56093				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.57866				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.53551				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.46432				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	109.02585				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B17 On 22/05/2023 Spot Bond					0.00000	100.60896				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2054 Spot Bond					0.00000	100.57288				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.49807				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.75446				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.50931				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.54000	105.11663	8.54000	105.09227				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.27000	210.86029	2.27000	210.77280		11,330,345,886,000.00		4,991,341,800	1,663,780,600	
Total NRA023 SPOT								11,330,345,886,000.00		4,991,341,800	1,663,780,600	
Total For NRA023								11,330,345,886,000.00		4,991,341,800	1,663,780,600	
NRA02 On 30/11/2028 Spot Bond			11.47000	107.10027	11.47000	107.06764				0.00	0	420,000,000
Total NRA028 SPOT										0.00	0	420,000,000
Total For NRA028										0.00	0	420,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	16.27816	100.00000	16.24214				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.10765				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.85737				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.42223				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.59773				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	99.81728				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.06596				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.76982				0.00	0	5,000,000,00
Total NTC34 SPOT										0.00	0	5,000,000,00
Total For NTC34										0.00	0	5,000,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.22491				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.23337				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.06301				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.78567				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.63000	105.15430	8.63000	105.12976				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.03500	106.12219	9.03500	106.09629				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.74305				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.39887				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.25639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.92427				0.00	0	1,000,000,00
Total OML14 SPOT										0.00	0	1,000,000,00
Total For OML14										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.39575				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.08765				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.48236				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.52584				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.46100				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.39160				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.40858				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.93000	108.03643	8.96000	107.90281			671,644,405,426,000.00	1,978,907,548,200	242,666,478,60	
Total R186 SPOT									1,644,405,426,000.00	978,907,548,200	242,666,478,60	
Total For R186									1,644,405,426,000.00	978,907,548,200	242,666,478,60	
R197 On 07/12/2023 Spot Bond			0.77000	335.89583	0.77000	335.77010			3,971,969,078,000.00	5,158,401,400	279,497,600,00	
Total R197 SPOT									3,971,969,078,000.00	5,158,401,400	279,497,600,00	
Total For R197									3,971,969,078,000.00	5,158,401,400	279,497,600,00	
R202 On 07/12/2033 Spot Bond			4.25000	248.97885	4.23000	249.31191			118,535,190,250,000.00	27,890,633,000	163,097,400,00	
Total R202 SPOT									18,535,190,250,000.00	27,890,633,000	163,097,400,00	
Total For R202									18,535,190,250,000.00	27,890,633,000	163,097,400,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023 On 28/02/2023 Spot Bond			6.95000	100.78531	6.94000	100.77103			303,506,500,000,000.00	43,670,000,000	219,500,000,000
Total R2023 SPOT									13,506,500,000,000.00	43,670,000,000	219,500,000,000
Total For R2023									13,506,500,000,000.00	43,670,000,000	219,500,000,000
R2030 On 31/01/2030 Spot Bond			10.24000	89.70142	10.30000	89.39511			383,941,701,632,000.00	818,744,306,800	913,370,525,300
Total R2030 SPOT									13,941,701,632,000.00	818,744,306,800	913,370,525,300
Total For R2030									13,941,701,632,000.00	818,744,306,800	913,370,525,300
R2032 On 31/03/2032 Spot Bond			10.71000	85.31234	10.77000	89.08286			665,790,965,461,000.00	809,130,809,100	181,300,375,700
Total R2032 SPOT									15,790,965,461,000.00	809,130,809,100	181,300,375,700
Total For R2032									15,790,965,461,000.00	809,130,809,100	181,300,375,700
R2035 On 28/02/2035 Spot Bond			10.99500	86.28651	11.06000	85.87191			897,672,162,165,000.00	354,494,967,000	687,326,798,500
Total R2035 SPOT									17,672,162,165,000.00	354,494,967,000	687,326,798,500
Total For R2035									17,672,162,165,000.00	354,494,967,000	687,326,798,500
R2037 On 31/01/2037 Spot Bond			11.13500	82.48244	11.20000	82.06367			359,576,775,631,500.00	660,940,886,900	187,297,087,600
Total R2037 SPOT									19,576,775,631,500.00	660,940,886,900	187,297,087,600
Total For R2037									19,576,775,631,500.00	660,940,886,900	187,297,087,600
R2040 On 31/01/2040 Spot Bond			11.22000	84.41008	11.29500	83.89488			280,888,113,516,000.00	1,094,553,307,800	199,935,921,900
Total R2040 SPOT									30,888,113,516,000.00	094,553,307,800	199,935,921,900
Total For R2040									30,888,113,516,000.00	094,553,307,800	199,935,921,900
R2044 On 31/01/2044 Spot Bond			11.21000	81.37945	11.28500	80.85399			466,692,858,160,000.00	666,074,296,000	648,618,300,000
Total R2044 SPOT									16,692,858,160,000.00	666,074,296,000	648,618,300,000
Total For R2044									16,692,858,160,000.00	666,074,296,000	648,618,300,000
R2048 On 28/02/2048 Spot Bond			11.13500	80.41233	11.21000	79.87087			675,333,696,311,000.00	1,856,787,938,600	171,101,800,000
Total R2048 SPOT									75,333,696,311,000.00	856,787,938,600	171,101,800,000
Total For R2048									75,333,696,311,000.00	856,787,938,600	171,101,800,000
R209 On 31/03/2036 Spot Bond			10.99000	66.84885	11.06000	69.57757			672,692,287,000,000.00	152,201,300,000	590,506,700,000
Total R209 SPOT									2,692,287,000,000.00	152,201,300,000	590,506,700,000
Total For R209									2,692,287,000,000.00	152,201,300,000	590,506,700,000
R210 On 31/03/2028 Spot Bond			2.55000	228.57246	2.50000	232.02497			98,351,756,820,000.00	38,569,316,400	239,672,061,300
Total R210 SPOT									18,351,756,820,000.00	38,569,316,400	239,672,061,300
Total For R210									18,351,756,820,000.00	38,569,316,400	239,672,061,300
R213 On 28/02/2031 Spot Bond			10.58000	80.70790	10.63500	80.42294			657,022,624,134,000.00	345,654,312,300	332,559,049,900
Total R213 SPOT									17,022,624,134,000.00	345,654,312,300	332,559,049,900
Total For R213									17,022,624,134,000.00	345,654,312,300	332,559,049,900
R214 On 28/02/2041 Spot Bond			11.13000	64.39342	11.20500	63.96209			339,105,286,000,000.00	210,162,200,000	494,147,401,300
Total R214 SPOT									19,105,286,000,000.00	210,162,200,000	494,147,401,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										19,105,286,000,000.00	210,162,200,000	494,147,401,30
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.59295				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.32059				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.62085				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.06590				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.00093				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.01329				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.94123				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.00228				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.61959				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.17934				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.18297				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 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 RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.80332				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.36445				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.07641				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.59558				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.40642				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.17987				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.95007				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.37175				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.22971				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.40654				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.32318				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	101.78074				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.89632				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.97986				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.98108				0.00	0	120,000,00
Total RFCA1 SPOT										0.00	0	120,000,00
Total For RFCA1										0.00	0	120,000,00
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.98001				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.97875				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.97568				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.74243				0.00	40,000,000,000	70,000,000,00
Total RN2027 SPOT										0.00	40,000,000,000	70,000,000,00
Total For RN2027										0.00	40,000,000,000	70,000,000,00
RW23 On 10/12/2023 Spot Bond			8.83100	103.39509	8.83100	103.37068				0.00	0	10,081,263,50
Total RW23 SPOT										0.00	0	10,081,263,50
Total For RW23										0.00	0	10,081,263,50
RW28 On 10/12/2028 Spot Bond			11.45000	97.56032	11.45000	97.53065				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.93500	95.66895	11.93500	95.63864				0.00	0	
Total RW31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.06319			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.98000	96.79315	10.98000	96.76488			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.19039			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.33940			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.22500	105.98126	9.22500	105.95529		51,660,000,000.00	5,600,000	1,400,000	
Total SBS20 SPOT								51,660,000,000.00	5,600,000	1,400,000	
Total For SBS20								51,660,000,000.00	5,600,000	1,400,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.47408			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.57000	102.87759	8.57000	102.85412		63,418,000,000,000.00	7,400,000,000	3,834,000,000	
Total SBS27 SPOT								63,418,000,000,000.00	7,400,000,000	3,834,000,000	
Total For SBS27								63,418,000,000,000.00	7,400,000,000	3,834,000,000	
SBS3 On 25/05/2026 Spot Bond			9.35000	99.09584	9.35000	99.07123			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.62500	103.24135	9.62500	103.21484			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.89000	102.19780	8.89000	102.17325			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.93500	101.61172	8.93500	101.58758			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.34000	98.18295	10.34000	98.15604				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.62000	103.99038	6.62000	103.97170				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.18000	107.67344	9.18000	107.64718				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.78500	107.93168	9.78500	107.90367				0.00	0	16,000,00
Total SBS43 SPOT										0.00	0	16,000,00
Total For SBS43										0.00	0	16,000,00
SBS46 On 15/02/2023 Spot Bond			7.01000	102.41397	7.01000	102.39485				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.22843				0.00	40,000,000	20,000,00
Total SBS47 SPOT										0.00	40,000,000	20,000,00
Total For SBS47										0.00	40,000,000	20,000,00
SBS51 On 31/01/2024 Spot Bond			8.70000	8.70000	8.70000	102.66280				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.20719				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.01988				0.00	0	30,000,00
Total SBS53 SPOT										0.00	0	30,000,00
Total For SBS53										0.00	0	30,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	100.99429				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.03975				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.34507				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.18325				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.98990				0.00	0	1,500,000,00
Total SBS63 SPOT										0.00	0	1,500,000,00
Total For SBS63										0.00	0	1,500,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.61004				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.06496				0.00	260,000,000	130,000,00
Total SBS65 SPOT										0.00	260,000,000	130,000,00
Total For SBS65										0.00	260,000,000	130,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	99.91532				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.76900				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.34737				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.84250				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.71869				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.33014				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.04297				0.00	0	5,550,000,00
Total SBS74 SPOT										0.00	0	5,550,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS74										0.00	0	5,550,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.08052				0.00	0	60,000,00
Total SBS75 SPOT										0.00	0	60,000,00
Total For SBS75										0.00	0	60,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.12375				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17500	330.43800	2.17500	330.30174				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.96947				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.41268				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.11117				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.42702				0.00	13,000,000,000	6,740,000,00
Total SBT102 SPOT										0.00	13,000,000,000	6,740,000,00
Total For SBT102										0.00	13,000,000,000	6,740,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	105.25286				0.00	7,200,000	20,000,00
Total SBT103 SPOT										0.00	7,200,000	20,000,00
Total For SBT103										0.00	7,200,000	20,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	106.01989				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	102.49619				0.00	148,253,600	18,526,70
Total SBT106 SPOT										0.00	148,253,600	18,526,70
Total For SBT106										0.00	148,253,600	18,526,70
SBT10 On 08/04/2027 Spot Bond					0.00000	101.84306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.61756				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.65632				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.38967				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.46000	105.23839	8.46000	105.21456				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.17489				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.07157				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.70296				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.38347				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.51557				0.00	0	1,500,000.00
Total SBT209 SPOT										0.00	0	1,500,000.00
Total For SBT209										0.00	0	1,500,000.00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.93847				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.05220				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			9.91000	94.24308	9.91000	94.21831				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.91339				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.12059				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.73408				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.72457				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.75285				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.77199				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.77199				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.76249				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.74351				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.77177				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.79092				0.00	0	
Total SLRC6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.78616				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.78137				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.80958				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.63500	106.84332	8.63500	106.81864				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.41829				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.13101				0.00	0	20,000,00
Total SNT06 SPOT										0.00	0	20,000,00
Total For SNT06										0.00	0	20,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.77564				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.52927				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.53833				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.53199				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.54245				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.63518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.76969				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	100.48211				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.17545				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.74376				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.97953				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.17390				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.13079				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.54790				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.63652				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	160.74485				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.93500	108.01846	8.93500	107.99266				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			10.12500	82.91746	10.12500	82.89483				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.80334				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.24565				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.34000	105.72206	8.34000	105.69845				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.17000	115.60683	5.17000	115.54997				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.79299				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.07535				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.77903				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.80000	1.80000	1.80000	331.74858				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.13293				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.96398				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.23725				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	162.93788				0.00	0	194,444,44
Total SSN062 SPOT										0.00	0	194,444,44
Total For SSN062										0.00	0	194,444,44
SSN06: On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	115.54997				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.13000	4.13000	4.13000	116.95350				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	218.62977				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43839				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43214				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.07920				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.07769				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.02602				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.27801				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.26984				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.44635				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.15188				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.93970				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	230.51420				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.06590				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.43462				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.25330				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.96500	86.37033	10.96500	86.34528				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.95363				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 31/03/2028 Spot Bond			3.83000	217.09090	3.83000	216.99172				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.28500	226.97302	5.28500	226.86051				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.78021				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	95.42261				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2022 Spot Bond					0.00000	100.18107				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.33656				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.22908				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.11642				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.41037				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.21229				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.97656				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.09946				0.00	0	
Total SSN142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.21478				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.50346				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.20004				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.58556				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 15/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.48377				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	101.39178				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	101.03657				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.12463				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.32524	116.45349	4.32524	116.39874				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.32600	49.46420	4.32600	117.62988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.35660				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.56374				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.42750				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.16670				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.45000	98.59879	9.45000	103.06146				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.53578				0.00	0	1,300,000,00
Total T16A10 SPOT										0.00	0	1,300,000,00
Total For T16A10										0.00	0	1,300,000,00
T17A11 On 21/02/2024 Spot Bond					0.00000	100.62473				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.66322				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.65588				0.00	0	30,000,00
Total T17A13 SPOT										0.00	0	30,000,00
Total For T17A13										0.00	0	30,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.54872				0.00	0	1,180,000,00
Total T17A21 SPOT										0.00	0	1,180,000,00
Total For T17A21										0.00	0	1,180,000,00
T17A22 On 21/02/2026 Spot Bond					0.00000	100.54116				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	100.54872				0.00	0	20,000,00
Total T17A23 SPOT										0.00	0	20,000,00
Total For T17A23										0.00	0	20,000,00
T17A31 On 21/02/2026 Spot Bond			7.58000	99.48250	7.58000	99.46239				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.09000	99.53289	8.09000	99.51144				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.76385				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.87468				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.22136				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53189				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.55551				0.00	0	1,000,000,00
Total TFS156 SPOT										0.00	0	1,000,000,00
Total For TFS156										0.00	0	1,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.82832				0.00	0	610,000,00
Total TFS157 SPOT										0.00	0	610,000,00
Total For TFS157										0.00	0	610,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.26234				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.73782				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.11808				0.00	0	
Total TFS163 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.45354				0.00	930,000,000	930,000,00
Total TFS164 SPOT										0.00	930,000,000	930,000,00
Total For TFS164										0.00	930,000,000	930,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.83490				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.98354				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.75219				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.62319				0.00	0	500,000,00
Total TFS168 SPOT										0.00	0	500,000,00
Total For TFS168										0.00	0	500,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.24036				0.00	0	1,200,000,00
Total TFS169 SPOT										0.00	0	1,200,000,00
Total For TFS169										0.00	0	1,200,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.12959				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.57786				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.63765				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.56294				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.96000	9.96000	9.96000	103.13695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.54817				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.54595				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.58080				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.60883				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.61055				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.61638				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.65690				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.59822				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.96328				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.84078				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.75917				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.54897				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.86000	100.03975	8.86000	100.01619				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.55276				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.55049				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.13000	99.80345	6.13000	99.78708				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.56715				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.76876				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.59592				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.59063				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.62695				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.61711				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.75309				0.00	0	
Total TH16D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.81715				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.77948				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.58273				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.57139				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.56762				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.60991				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.59254				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.59028				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.74858				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.72073				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.70341				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.49591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.50731				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.62000	102.09179	8.62000	102.06799				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.24704				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.43344				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.43000	103.42362	9.43000	103.39759				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.56352				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.62922				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.88971				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.23574				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.84000	106.05909	8.84000	106.03416				0.00	0	401,000,00
Total TN23 SPOT										0.00	0	401,000,00
Total For TN23										0.00	0	401,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	50.35008	100.00000	50.23925				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.81000	100.04054	9.81000	100.01450				594,093,600,000.00	60,560,000	1,669,420,20
Total TN25 SPOT										594,093,600,000.00	60,560,000	1,669,420,20
Total For TN25										594,093,600,000.00	60,560,000	1,669,420,20
TN25/R On 19/08/2025 Spot Bond			100.00000	18.71970	100.00000	18.67849				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.31000	93.87793	11.31000	93.84987				0.00	0	19,743,128,50
Total TN27 SPOT										0.00	0	19,743,128,50
Total For TN27										0.00	0	19,743,128,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.22569	100.00000	13.19658				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.23000	96.86541	11.23000	96.83666				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.88000	97.66127	11.88000	97.63048				0.00	0	1,900,000,00
Total TN30 SPOT										0.00	0	1,900,000,00
Total For TN30										0.00	0	1,900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.32846	8.00000	119.30289				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.26700	95.77959	12.26700	95.74861				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.50500	92.33853	12.50500	92.30793				0.00	0	624,908,20
Total TN40 SPOT										0.00	0	624,908,20
Total For TN40										0.00	0	624,908,20
TN40/R On 09/10/2040 Spot Bond			10.75000	104.80376	10.75000	104.77377				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.95633				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.98531				0.00	0	
Total TNF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.54000	102.46291	5.54000	102.50534				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.19080				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.98145				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.98098				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.98056				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.98000	98.84414	7.98000	100.69404				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.98318				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.60635				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.05000	103.26241	8.05000	103.23991				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.71282				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.85784				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.73514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23984				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.34000	105.29449	8.34000	105.27098				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23984				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.99000	103.22935	8.99000	103.20455				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.86619				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.89621				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.97898				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.97983				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.97433				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.97433				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	97.70675				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.55577				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.01565				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.53050				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.30468				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.91359				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	101.06764				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.94233				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.95246				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.53067				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.55838				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.44894				0.00	0	
Total TWC420 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.28364				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.29328				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.19989				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.28000	100.41910	11.28000	100.38866				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.70099				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.70185				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.71521				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.77669				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.79088				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.81359				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.91376				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.93264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.41537				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.88035				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.69616				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.72853				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.65399				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.40773				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.41909				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.67623				0.00	0	100,000,00
Total WHL03 SPOT										0.00	0	100,000,00
Total For WHL03										0.00	0	100,000,00
Total for SPOT										98,898,822,846,863,500.00	056,333,924,100	127,942,247,44
Total for SPOT :										98,898,822,846,863,500.00	056,333,924,100	127,942,247,44
Total Futures										98 898 823 863 372 900.00	056,333,930,226	127,943,579,04
Total Options										0.00	0	166,23
Grand Total:										98,898,823,863,372,900.00	056,333,930,226	127,943,745,27