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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2022

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			12.09232	73.74150	12.04856	73.95122			0.00	0	
ES33	On	02/02/2023	Bond Future			12.27731	75.07951	12.23148	75.29392			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.45044	72.72599	12.40257	72.94493			0.00	0	
ES33	On	03/08/2023	Bond Future			12.62242	74.15788	12.57244	74.38136			0.00	0	
ES33	On	02/11/2023	Bond Future			12.81340	71.79559	12.76122	72.02338			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.37155	72.05004	12.32760	72.29561			0.00	0	
ES42	On	02/02/2023	Bond Future			12.53233	73.35914	12.48644	73.61014			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.68957	70.50308	12.64171	70.75935			0.00	0	
ES42	On	03/08/2023	Bond Future			12.84110	71.89242	12.79129	72.15395			0.00	0	
ES42	On	02/11/2023	Bond Future			13.00852	69.01693	12.95663	69.28345			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			167.09147	167.09147	167.62585	167.62585			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			168.40833	168.40833	168.95348	168.95348			0.00	0	1,9
I2025	On	04/05/2023			171.63545	171.63545	172.19195	172.19195			0.00	0	
I2025	On	03/08/2023			173.22885	173.22885	173.79897	173.79897			0.00	0	
I2025	On	02/11/2023			176.56947	176.56947	177.15052	177.15052			0.00	0	
Total I2025 Future											0.00	0	9,12
Total For I2025											0.00	0	9,12
I2029	On	03/11/2022			121.76777	121.76777	122.32577	122.32577			0.00	0	1,5
I2029	On	02/02/2023			123.97722	123.97722	124.54677	124.54677			0.00	0	7,
I2029	On	04/05/2023			125.04139	125.04139	125.62248	125.62248			0.00	0	
I2029	On	03/08/2023			127.50085	127.50085	128.09365	128.09365			0.00	0	
I2029	On	02/11/2023			128.59824	128.59824	129.20388	129.20388			0.00	0	
Total I2029 Future											0.00	0	2,24
Total For I2029											0.00	0	2,24
I2033	On	03/11/2022			114.61326	114.61326	114.57956	114.57956			0.00	0	1,28
I2033	On	02/02/2023			116.69280	116.69280	116.65997	116.65997			0.00	0	6,14
I2033	On	04/05/2023			117.53187	117.53187	117.49837	117.49837			0.00	0	
I2033	On	03/08/2023			119.84359	119.84359	119.80970	119.80970			0.00	0	
I2033	On	02/11/2023			120.70337	120.70337	120.67056	120.67056			0.00	0	
Total I2033 Future											0.00	0	7,42
Total For I2033											0.00	0	7,42
I2038	On	03/11/2022			129.90942	129.90942	129.71104	129.71104			0.00	0	5,4
I2038	On	02/02/2023			130.33730	130.33730	130.13575	130.13575			0.00	0	
I2038	On	04/05/2023			132.83543	132.83543	132.63057	132.63057			0.00	0	
I2038	On	03/08/2023			133.44314	133.44314	133.23711	133.23711			0.00	0	
I2038	On	02/11/2023			136.01640	136.01640	135.80641	135.80641			0.00	0	
Total I2038 Future											0.00	0	5,47
Total For I2038											0.00	0	5,47
I2046	On	03/11/2022			116.19869	116.19869	116.06880	116.06880			0.00	0	16,4
I2046	On	02/02/2023			118.30688	118.30688	118.17623	118.17623			0.00	0	
I2046	On	04/05/2023			118.51377	118.51377	118.38120	118.38120			0.00	0	
I2046	On	03/08/2023			120.84523	120.84523	120.71033	120.71033			0.00	0	
I2046	On	02/11/2023			121.03651	121.03651	120.90098	120.90098			0.00	0	
Total I2046 Future											0.00	0	16,41
Total For I2046											0.00	0	16,41
I2050	On	03/11/2022			118.65003	118.65003	119.04615	119.04615			0.00	0	12,4
I2050	On	02/02/2023			118.65798	118.65798	119.06173	119.06173			0.00	0	
I2050	On	04/05/2023			120.93205	120.93205	121.34420	121.34420			0.00	0	
I2050	On	03/08/2023			121.08463	121.08463	121.50757	121.50757			0.00	0	

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			123.41960	123.41960	123.85056	123.85056			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			9.07454	108.80356	9.02979	108.95925		5.41	544,017.80	5	63,56
R186	On	02/02/2023	Bond Future			9.21855	105.45318	9.16982	105.61299		5.69	0.00	0	
R186	On	04/05/2023	Bond Future			9.34985	107.45097	9.29680	107.61443		5.36	0.00	0	
R186	On	03/08/2023	Bond Future			9.47954	104.23891	9.42164	104.40588		5.15	0.00	0	
R186	On	02/11/2023	Bond Future			9.64361	106.22624	9.58019	106.39639		4.74	0.00	0	
Total R186 Future												544,017.80	5	63,56
R186	On	03/11/2022	Bond Future	8.54	Put			1,930.17000	1.93017	2,052,350	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			215.10000	0.21510	180,650	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,902.65000	1.90265	2,023,890	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			654.44000	0.65444	582,020	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,072.62000	1.07262	1,155,890	5.31	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			49.19000	0.04919	38,220	4.55	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,881.14000	2.88114	3,025,860	4.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			199.30000	0.19930	166,710	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,957.93000	1.95793	2,081,030	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			207.09000	0.20709	173,580	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			473.79000	0.47379	434,540	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,276.83000	3.27683	3,397,390	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			481.04000	0.48104	441,330	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,250.15000	3.25015	3,370,250	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			466.43000	0.46643	427,640	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,303.41000	3.30341	3,424,430	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,622.16000	2.62216	2,721,400	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,151.15000	1.15115	1,086,480	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,603.48000	2.60348	2,702,270	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,163.62000	1.16362	1,098,490	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,584.58000	2.58458	2,682,910	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,138.44000	1.13844	1,074,220	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,701.04000	1.70104	1,769,550	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,604.58000	2.60458	2,505,780	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,690.70000	1.69070	1,758,870	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,622.85000	2.62285	2,523,700	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,680.43000	1.68043	1,748,250	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,586.37000	2.58637	2,487,910	5.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,372.80000	2.37280	2,460,910	4.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,858.49000	1.85849	1,777,170	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			2,397.93000	2.39793	2,486,760	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,872.92000	1.87292	1,791,240	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,385.33000	2.38533	2,473,800	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,887.41000	1.88741	1,805,370	4.69	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												544,017.80	5	72,20
R197	On	03/11/2022	Bond Future			338.16628	338.16628	338.81008	338.81008			0.00	0	83
R197	On	02/02/2023	Bond Future			335.38225	335.38225	336.03957	336.03957			0.00	0	
R197	On	04/05/2023	Bond Future			341.81026	341.81026	342.48203	342.48203			0.00	0	
R197	On	03/08/2023	Bond Future			339.29201	339.29201	339.98486	339.98486			0.00	0	
R197	On	02/11/2023	Bond Future			351.62192	351.62192	346.54081	346.54081			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			250.75976	250.75976	251.13896	251.13896			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.57181	250.57181	250.95977	250.95977			0.00	0	46
R202	On	04/05/2023	Bond Future			255.37356	255.37356	255.77042	255.77042			0.00	0	
R202	On	03/08/2023	Bond Future			255.48770	255.48770	255.89649	255.89649			0.00	0	
R202	On	02/11/2023	Bond Future			260.41445	260.41445	260.83118	260.83118			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			7.14195	101.64740	7.14590	101.64619		0.42	0.00	0	23,87
Total R2023 Future												0.00	0	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			274.20000	0.27420	272,990	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.03000	0.00003	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			271.14000	0.27114	269,930	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.04000	0.00004	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			268.08000	0.26808	266,870	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.40863	90.12144	10.33362	90.46764		9.39	69,393,508.80	770	64,88
R2030	On	02/02/2023	Bond Future			10.55971	87.72923	10.48066	88.08273		9.92	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.70622	89.39203	10.62300	89.75269		9.36	0.00	0	
R2030	On	03/08/2023	Bond Future			10.85614	87.12445	10.76837	87.49241		8.92	0.00	0	
R2030	On	02/11/2023	Bond Future			11.01529	88.78545	10.92282	89.16043		8.28	0.00	0	
Total R2030 Future												69,393,508.80	770	70,05
R2030	On	03/11/2022	Bond Future	11.57	Call			5,626.72000	5.62672	5,302,030	12.01	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			134.49000	0.13449	156,000	12.01	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.09	Put			1,853.64000	1.85364	2,072,050	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			736.55000	0.73655	606,540	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,825.93000	1.82593	2,042,120	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			945.13000	0.94513	792,950	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,566.13000	1.56613	1,760,150	9.28	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			188.05000	0.18805	139,300	8.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,182.53000	3.18253	3,479,980	8.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			698.36000	0.69836	572,790	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,881.79000	1.88179	2,102,420	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			717.25000	0.71725	589,460	9.03	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			874.40000	0.87440	957,150	10.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,180.58000	1.18058	1,055,460	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,415.64000	3.41564	3,644,020	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,196.12000	1.19612	1,069,850	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,354.98000	3.35498	3,581,030	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			910.80000	0.91080	806,920	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,030.63000	4.03063	4,280,250	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			950.21000	0.95021	843,070	9.56	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.16	Put			1,072.14000	1.07214	1,170,440	10.55	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,664.64000	4.66464	4,393,890	10.74	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			3,571.73000	3.57173	3,805,830	9.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			376.57000	0.37657	324,700	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,363.27000	6.36327	6,664,900	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			742.08000	0.74208	652,820	9.52	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,384.92000	3.38492	3,612,150	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,212.42000	1.21242	1,084,970	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,064.62000	4.06462	4,315,320	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			207.53000	0.20753	176,290	9.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,118.78000	8.11878	8,441,040	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			296.39000	0.29639	254,000	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,929.61000	3.92961	4,175,970	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,104.89000	1.10489	985,490	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,052.02000	4.05202	3,796,820	10.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,066.72000	7.06672	7,377,830	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			314.91000	0.31491	270,280	9.76	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			6,888.56000	6.88856	7,197,430	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,520.87000	4.52087	4,785,110	9.52	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			897.92000	0.89792	795,120	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,335.87000	5.33587	5,050,890	10.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			703.23000	0.70323	771,750	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 Interr
R2030	On	02/02/2023	Bond Future	11.12	Call			3,926.52000	3.92652	3,674,850	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,118.51000	1.11851	1,220,340	10.51	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			8,329.12000	8.32912	8,019,240	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			632.41000	0.63241	683,190	11.22	0.00	0	4
R2030	On	04/05/2023	Bond Future	10.54	Call			2,503.74000	2.50374	2,323,880	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,865.32000	2.86532	3,046,120	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,758.71000	2.75871	2,568,460	9.49	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.34	Call			4,610.31000	4.61031	4,362,380	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,563.67000	1.56367	1,676,400	10.11	0.00	0	1
R2030	On	04/05/2023	Bond Future	10.42	Call			2,242.96000	2.24296	2,074,640	9.31	0.00	0	4
R2030	On	04/05/2023	Bond Future	10.42	Put			3,130.65000	3.13065	3,322,990	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,458.59000	2.45859	2,280,650	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			906.37000	0.90637	976,750	10.78	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.53	Call			2,480.98000	2.48098	2,302,070	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,886.25000	2.88625	3,068,000	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,011.42000	1.01142	913,470	8.95	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put			5,278.66000	5.27866	5,541,370	8.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,149.18000	1.14918	1,041,670	8.98	0.00	0	3
R2030	On	04/05/2023	Bond Future	10.65	Put			2,641.49000	2.64149	2,811,900	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,462.24000	1.46224	1,334,670	9.04	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put			4,222.82000	4.22282	4,455,910	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			483.37000	0.48337	428,970	9.09	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put			7,763.60000	7.76360	8,069,860	9.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			907.25000	0.90725	816,870	8.92	0.00	0	1
R2030	On	04/05/2023	Bond Future	10.52	Put			2,907.58000	2.90758	3,090,300	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			588.12000	0.58812	635,980	11.22	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call			5,458.35000	5.45835	5,191,500	10.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,258.44000	1.25844	1,352,250	10.38	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call			6,799.00000	6.79900	6,508,720	10.78	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			5,590.87000	5.59087	5,861,150	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			4,910.72000	4.91072	5,163,870	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,554.89000	8.55489	8,242,090	11.22	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,982.42000	1.98242	2,112,870	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,155.02000	2.15502	1,996,290	8.68	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.65	Call			2,665.30000	2.66530	2,484,510	8.85	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put			3,164.66000	3.16466	3,351,830	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,008.82000	2.00882	2,140,700	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,397.88000	4.39788	4,161,080	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,995.58000	1.99558	2,126,740	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,425.29000	4.42529	4,187,780	9.44	0.00	0	

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			8,125.13000	8.12513	7,821,110	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			874.09000	0.87409	938,030	10.55	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			9,064.24000	9.06424	8,748,710	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			693.32000	0.69332	745,750	10.69	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,370.53000	4.37053	4,134,450	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			3,720.90000	3.72090	3,930,130	8.68	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,373.40000	3.37340	3,561,930	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,910.77000	2.91077	2,725,910	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,411.99000	3.41199	3,602,110	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,932.56000	2.93256	2,746,900	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,392.84000	3.39284	3,582,160	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,954.04000	2.95404	2,767,590	8.33	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												69,393,508.80	770	91,5
R2032	On	03/11/2022	Bond Future			10.86550	85.70437	10.80088	86.04107		11.42	0.00	0	170,3
R2032	On	02/02/2023	Bond Future			11.01524	87.23842	10.94757	87.58220		11.83	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.15602	84.73105	11.08524	85.08179		11.82	0.00	0	
R2032	On	03/08/2023	Bond Future			11.29406	86.38023	11.22004	86.73809		10.90	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.44880	83.86928	11.37137	84.23389		10.60	0.00	0	
Total R2032 Future												0.00	0	173,0
R2032	On	03/11/2022	Bond Future	9.31	Call			3.05000	0.00305	1,850	9.23	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,287.98000	8.28798	8,623,480	9.23	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			81.54000	0.08154	92,440	14.46	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			1,077.48000	1.07748	926,630	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			455.04000	0.45504	513,040	12.89	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			290.77000	0.29077	229,810	10.20	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			7,411.70000	7.41170	7,745,780	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,172.27000	4.17227	3,884,090	13.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			375.60000	0.37560	424,120	13.09	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			7,455.51000	7.45551	7,129,710	14.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,119.61000	2.11961	2,326,540	11.00	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			81.68000	0.08168	59,410	9.54	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			1,817.72000	1.81772	2,003,570	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,101.99000	1.10199	949,040	11.24	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,789.41000	1.78941	1,973,160	11.24	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,758.15000	3.75815	3,479,450	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			240.48000	0.24048	187,720	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,677.89000	3.67789	3,961,830	10.08	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,453.46000	3.45346	3,729,200	10.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.49	Call			707.09000	0.70709	592,030	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,352.00000	2.35200	2,573,640	10.84	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			848.73000	0.84873	718,960	11.00	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			4.07000	0.00407	2,510	9.22	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			7,994.33000	7.99433	8,329,470	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			7.12000	0.00712	4,500	9.21	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			4,853.56000	4.85356	5,167,990	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			196.69000	0.19669	151,540	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,909.94000	3.90994	4,201,490	9.97	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,303.59000	1.30359	1,184,100	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,154.81000	4.15481	4,379,100	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,489.57000	1.48957	1,358,770	11.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,810.71000	3.81071	4,023,690	11.31	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,852.23000	1.85223	1,701,690	11.47	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,007.69000	1.00769	907,910	11.13	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,823.82000	4.82382	5,067,820	11.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,268.30000	1.26830	1,151,040	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,226.04000	4.22604	4,452,560	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,285.96000	1.28596	1,167,590	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			411.30000	0.41130	444,870	13.95	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			303.54000	0.30354	264,510	11.09	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,294.06000	8.29406	8,598,810	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			631.62000	0.63162	561,090	11.00	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,087.28000	6.08728	6,360,530	11.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			920.09000	0.92009	826,620	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,281.94000	3.28194	3,475,180	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,060.62000	1.06062	1,139,920	12.84	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,966.87000	8.96687	8,656,660	13.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,060.97000	5.06097	5,311,280	11.09	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			228.11000	0.22811	197,360	11.12	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,142.38000	9.14238	9,455,410	11.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,190.42000	4.19042	4,415,830	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,906.90000	4.90690	4,653,520	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,234.54000	1.23454	1,324,940	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,449.04000	5.44904	5,184,560	12.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			501.42000	0.50142	535,580	14.05	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			2,101.37000	2.10137	1,957,750	11.47	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,455.67000	4.45567	4,662,790	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,666.59000	2.66659	2,499,980	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,745.16000	3.74516	3,929,290	11.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,690.96000	2.69096	2,523,430	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,715.16000	2.71516	2,546,720	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,692.75000	3.69275	3,875,050	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,018.45000	4.01845	3,808,550	12.22	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,619.04000	2.61904	2,759,880	12.22	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,157.04000	11.15704	10,840,460	14.05	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,719.02000	3.71902	3,902,230	11.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,502.32000	2.50232	2,631,550	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,097.76000	5.09776	4,868,450	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,486.36000	2.48636	2,614,910	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,500.49000	5.50049	5,262,660	11.52	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,287.55000	2.28755	2,407,580	11.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,036.71000	5.03671	4,808,750	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,518.38000	2.51838	2,648,280	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,067.20000	5.06720	4,838,570	11.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,445.98000	3.44598	3,264,720	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,164.86000	4.16486	4,348,210	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,470.26000	3.47026	3,288,250	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,141.40000	4.14140	4,324,000	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,494.61000	3.49461	3,311,860	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,118.04000	4.11804	4,299,900	10.59	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											0.00	0	197,47
R2035	On	03/11/2022	Bond Future			11.12174	86.79252	11.08270	87.02353	12.99	0.00	0	61,64
R2035	On	02/02/2023	Bond Future			11.26625	88.34604	11.22542	88.58228	13.55	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.39509	85.51810	11.35255	85.75931	13.67	0.00	0	
R2035	On	03/08/2023	Bond Future			11.52272	87.18238	11.47841	87.42851	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future			11.66676	84.34375	11.62061	84.59460	12.61	0.00	0	
Total R2035 Future											0.00	0	167,97
R2035	On	03/11/2022	Bond Future	9.82	Call		29.42000	0.02942	23,100	11.71	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,006.16000	8.00616	8,230,850	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		1,513.49000	1.51349	1,604,710	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		1,885.22000	1.88522	1,744,130	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,487.54000	1.48754	1,577,460	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,824.51000	8.82451	8,597,100	15.66	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		1,946.09000	1.94609	2,057,550	12.97	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,568.96000	1.56896	1,441,130	13.07	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put		1,763.14000	1.76314	1,866,320	13.07	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,819.57000	1.81957	1,681,080	13.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			3,617.98000	3.61798	3,787,580	12.34	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,852.24000	1.85224	1,712,450	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			209.86000	0.20986	177,740	12.02	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,035.25000	5.03525	5,234,140	12.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			499.78000	0.49978	438,370	12.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,539.80000	1.53980	1,632,320	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			59.52000	0.05952	63,120	15.66	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,393.98000	1.39398	1,274,430	12.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,987.78000	1.98778	1,883,770	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,024.44000	4.02444	4,156,670	13.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Call			2,439.52000	2.43952	2,321,930	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			3,465.26000	3.46526	3,583,910	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,467.69000	2.46769	2,349,310	13.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,484.20000	1.48420	1,397,880	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,854.30000	4.85430	5,004,220	12.82	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,937.96000	1.93796	1,835,560	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,094.66000	4.09466	4,228,500	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,962.68000	1.96268	1,859,470	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			422.06000	0.42206	439,720	16.30	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			855.23000	0.85523	796,260	12.48	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,470.36000	6.47036	6,647,630	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,363.85000	1.36385	1,282,260	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,102.63000	5.10263	5,257,280	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,443.38000	1.44338	1,358,640	12.80	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,434.48000	3.43448	3,552,340	13.30	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			375.47000	0.37547	344,210	12.42	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,177.24000	9.17724	9,382,220	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			403.58000	0.40358	370,460	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,939.39000	8.93939	9,142,510	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			433.35000	0.43335	398,300	12.42	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,059.33000	4.05933	4,192,360	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,505.81000	1.50581	1,565,210	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,667.15000	5.66715	5,488,270	14.58	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,448.58000	1.44858	1,505,940	14.58	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,942.51000	10.94251	10,723,930	16.30	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,704.24000	8.70424	8,905,430	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			4,936.13000	4.93613	5,087,630	12.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,508.39000	5.50839	5,331,550	14.52	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,002.97000	1.00297	1,036,900	16.11	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			3,216.31000	3.21631	3,094,600	13.58	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.17	Put		4,262.58000	4.26258	4,382,080	13.58		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,301.62000	3.30162	3,178,070	13.61		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,174.69000	4.17469	4,292,350	13.61		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,330.39000	3.33039	3,206,220	13.62		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,145.84000	4.14584	4,262,880	13.62		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		755.33000	0.75533	710,490	12.74		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,940.54000	9.94054	10,136,910	12.74		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,496.59000	1.49659	1,422,020	12.86		0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		7,039.39000	7.03939	7,206,030	12.86		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,834.15000	1.83415	1,748,490	13.00		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		3,359.00000	3.35900	3,234,210	13.64		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,116.88000	4.11688	4,233,300	13.64		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,666.81000	7.66681	7,480,830	15.20		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,694.86000	1.69486	1,750,090	15.20		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,536.05000	10.53605	10,328,770	16.11		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,267.94000	6.26794	6,423,490	13.00		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		2,993.14000	2.99314	3,079,280	13.23		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,758.66000	5.75866	5,599,580	13.21		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,031.33000	3.03133	3,118,380	13.21		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,792.43000	5.79243	5,632,900	13.22		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,012.02000	3.01202	3,098,620	13.22		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,826.58000	5.82658	5,666,590	13.23		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,024.59000	4.02459	3,897,380	12.55		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,072.07000	5.07207	5,195,710	12.55		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,970.22000	3.97022	3,844,020	12.53		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,128.68000	5.12868	5,253,330	12.53		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,997.18000	3.99718	3,870,480	12.54		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,100.13000	5.10013	5,224,280	12.54		0.00	0	
Total R2035 Option											0.00	0	13,14	
Total For R2035											0.00	0	181,12	
R2037	On	03/11/2022	Bond Future			11.26606	82.89088	11.21673	83.18701	13.87		0.00	0	65,20
R2037	On	02/02/2023	Bond Future			11.40028	80.11892	11.34887	80.42136	15.27		0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.52888	81.63789	11.47543	81.94648	14.67		0.00	0	
R2037	On	03/08/2023	Bond Future			11.65869	78.96931	11.60308	79.28416	14.40		0.00	0	
R2037	On	02/11/2023	Bond Future			11.79111	80.47481	11.73336	80.79567	13.57		0.00	0	
Total R2037 Future											0.00	0	138,67	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,403.83000	1.40383	1,518,540	13.99		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,953.11000	1.95311	1,774,980	13.96		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,454.17000	1.45417	1,572,170	13.96		0.00	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	Call		1,987.43000	1.98743	1,807,650	13.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,428.88000	1.42888	1,545,230	13.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,021.92000	2.02192	1,840,500	13.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,141.28000	2.14128	2,007,130	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,055.32000	4.05532	4,223,610	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,167.60000	2.16760	2,032,440	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,020.60000	4.02060	4,187,880	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,194.29000	2.19429	2,058,110	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,986.32000	3.98632	4,152,580	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		2,329.50000	2.32950	2,188,290	15.04	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		3,817.66000	3.81766	3,978,890	15.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		5,269.75000	5.26975	5,052,770	16.42	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,725.54000	1.72554	1,811,000	16.42	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Call		2,554.86000	2.55486	2,422,550	14.11	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.03	Put		5,196.25000	5.19625	5,372,530	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,306.95000	4.30695	4,461,480	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,310.45000	3.31045	3,155,590	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,276.78000	4.27678	4,430,510	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,339.36000	3.33936	3,183,710	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,246.79000	4.24679	4,399,730	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,797.27000	4.79727	4,607,490	15.04	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.78	Put		3,062.13000	3.06213	3,180,940	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,333.03000	12.33303	12,057,330	17.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		713.30000	0.71330	746,190	17.40	0.00	0	4(
R2037	On	04/05/2023	Bond Future	11.30	Call		3,281.66000	3.28166	3,127,600	14.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,987.83000	5.98783	5,784,810	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,130.69000	3.13069	3,242,520	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,022.13000	6.02213	5,818,530	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,111.22000	3.11122	3,222,470	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,056.77000	6.05677	5,852,600	15.17	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,092.15000	3.09215	3,202,830	15.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,117.83000	5.11783	5,276,180	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,171.02000	4.17102	4,007,860	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,089.12000	5.08912	5,246,820	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,114.77000	4.11477	3,952,900	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,146.35000	5.14635	5,305,340	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,143.02000	4.14302	3,980,510	13.39	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											0.00	0	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	Bond Future			11.33812	84.87745	11.29895	85.13108		14.71	0.00	0	52,28
R2040	On	02/02/2023	Bond Future			11.46761	81.89075	11.42679	82.14995		16.23	0.00	0	64,54
R2040	On	04/05/2023	Bond Future			11.59132	83.44341	11.54890	83.70797		15.60	0.00	0	
R2040	On	03/08/2023	Bond Future			11.71596	80.55959	11.67186	80.82955		15.35	0.00	0	
R2040	On	02/11/2023	Bond Future			11.84251	82.09541	11.79675	82.37056		14.47	0.00	0	
Total R2040 Future											0.00	0	116,82	
R2040	On	03/11/2022	Bond Future	10.10	Call			43.53000	0.04353	34,570	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			8,434.01000	8.43401	8,678,680	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			312.04000	0.31204	267,560	13.67	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.50	Put			1,298.80000	1.29880	1,379,390	15.17	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			4,859.24000	4.85924	4,638,610	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			498.54000	0.49854	531,540	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			1,576.85000	1.57685	1,671,950	14.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			2,201.51000	2.20151	2,041,610	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			1,549.69000	1.54969	1,643,420	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			429.40000	0.42940	372,930	13.80	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put			4,464.29000	4.46429	4,661,450	13.80	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			2,587.76000	2.58776	2,414,720	15.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			3,918.10000	3.91810	4,101,810	13.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			1,521.28000	1.52128	1,390,460	14.62	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			2,167.44000	2.16744	2,290,250	14.62	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			7,530.79000	7.53079	7,287,880	17.03	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			166.39000	0.16639	177,110	17.03	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			2,164.53000	2.16453	2,006,000	14.97	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Put			5,050.31000	5.05031	5,259,460	13.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,845.04000	1.84504	1,699,280	14.80	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put			1,838.22000	1.83822	1,946,090	14.80	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			2,238.92000	2.23892	2,077,650	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			1,523.03000	1.52303	1,615,390	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			577.88000	0.57788	507,960	13.94	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,790.06000	1.79006	1,858,980	17.19	0.00	0	60
R2040	On	02/02/2023	Bond Future	10.96	Call			1,887.40000	1.88740	1,783,000	15.42	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Put			4,341.52000	4.34152	4,483,050	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			569.93000	0.56993	525,700	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,303.46000	4.30346	4,444,100	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			2,516.28000	2.51628	2,391,580	15.74	0.00	0	60
R2040	On	02/02/2023	Bond Future	11.19	Put			4,045.53000	4.04553	4,180,030	15.74	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			5,729.31000	5.72931	5,539,030	17.19	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			1,814.31000	1.81431	1,712,540	15.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Put		5,074.48000	5.07448	5,231,910	15.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		4,945.02000	4.94502	5,099,820	15.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,257.47000	2.25747	2,140,680	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,379.66000	4.37966	4,522,070	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,285.54000	2.28554	2,167,870	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,581.79000	6.58179	6,380,580	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,478.42000	1.47842	1,536,410	17.53	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		2,313.60000	2.31360	2,195,040	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,145.77000	9.14577	9,360,740	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		599.70000	0.59970	553,680	14.88	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,953.27000	8.95327	9,166,450	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		6,452.02000	6.45202	6,252,350	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,521.50000	1.52150	1,581,030	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,932.82000	3.93282	3,790,800	15.57	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,365.41000	4.36541	4,487,950	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,901.82000	1.90182	1,811,500	14.73	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		3,708.52000	3.70852	3,571,140	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,584.30000	4.58430	4,711,480	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		988.03000	0.98803	931,950	14.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		4,552.36000	4.55236	4,678,870	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,771.86000	3.77186	3,633,150	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,520.63000	4.52063	4,646,480	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,092.25000	1.09225	1,128,310	18.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		3,740.13000	3.74013	3,602,080	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		10,372.86000	10.37286	10,581,340	14.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		7,283.89000	7.28389	7,458,130	14.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,332.18000	2.33218	2,228,720	14.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		6,417.44000	6.41744	6,578,540	14.90	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,902.80000	8.90280	8,694,200	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,742.25000	1.74225	1,798,210	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,736.84000	11.73684	11,508,340	18.43	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,569.17000	6.56917	6,390,860	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,254.07000	3.25407	3,345,720	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,495.12000	6.49512	6,317,770	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,295.08000	3.29508	3,387,690	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,532.11000	6.53211	6,354,280	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,274.51000	3.27451	3,366,640	15.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,691.43000	5.69143	5,826,780	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,459.80000	4.45980	4,319,450	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,659.80000	5.65980	5,794,600	14.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.58	Call		4.39967000	4.39967	4,260,430	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,723.21000	5.72321	5,859,120	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,429.70000	4.42970	4,289,900	14.31	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			11.32852	81.78076	11.28417	82.07456	15.60	0.00	0	73,48
R2044	On	02/02/2023	Bond Future			11.45010	78.86378	11.40395	79.16385	17.24	0.00	0	33,87
R2044	On	04/05/2023	Bond Future			11.56583	80.35911	11.51793	80.66531	16.59	0.00	0	
R2044	On	03/08/2023	Bond Future			11.68206	77.54046	11.63232	77.85288	16.34	0.00	0	
R2044	On	02/11/2023	Bond Future			11.79967	79.01876	11.74812	79.33712	15.42	0.00	0	
Total R2044 Future											0.00	0	107,27
R2044	On	03/11/2022	Bond Future	10.10	Put		8,606.28000	8.60628	8,889,890	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		331.25000	0.33125	279,810	14.51	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		5,101.74000	5.10174	5,344,100	14.51	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,342.42000	2.34242	2,156,090	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,513.53000	1.51353	1,621,000	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,934.82000	1.93482	1,766,340	15.70	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		1,829.75000	1.82975	1,955,070	15.70	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call		45.74000	0.04574	35,550	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,265.60000	2.26560	2,082,410	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,567.50000	1.56750	1,678,110	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,303.80000	2.30380	2,119,040	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,540.26000	1.54026	1,649,300	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		612.53000	0.61253	531,560	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		3,940.80000	3.94080	4,153,630	14.80	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		5,644.50000	5.64450	5,428,870	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,910.56000	1.91056	1,995,000	18.14	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call		2,488.10000	2.48810	2,348,030	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,241.45000	4.24145	4,401,450	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,518.06000	2.51806	2,376,980	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,203.81000	4.20381	4,362,800	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,548.01000	2.54801	2,405,920	16.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,166.25000	4.16625	4,324,230	16.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,523.61000	4.52361	4,667,870	16.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		5,071.60000	5.07160	4,886,290	16.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,606.46000	3.60646	3,727,350	16.96	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		3,890.61000	3.89061	3,730,210	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,587.90000	4.58790	4,733,700	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call		6,014.52000	6.01452	5,812,800	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		3,021.56000	3.02156	3,126,040	17.35	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,923.40000	3.92340	3,762,230	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,555.65000	4.55565	4,700,680	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,956.31000	3.95631	3,794,370	16.49	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,632.70000	6.63270	6,428,030	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,363.38000	3.36338	3,471,130	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,557.60000	6.55760	6,354,060	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,405.74000	3.40574	3,514,620	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,595.12000	6.59512	6,391,020	16.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,384.49000	3.38449	3,492,810	16.89	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,766.72000	5.76672	5,922,610	15.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,617.35000	4.61735	4,454,240	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,734.40000	5.73440	5,889,650	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,555.08000	4.55508	4,393,250	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,799.22000	5.79922	5,955,750	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,586.17000	4.58617	4,423,700	15.22	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											0.00	0	123,36
R2048	On	03/11/2022	Bond Future			11.24422	80.84918	11.20489	81.11830	16.21	0.00	0	254,34
R2048	On	02/02/2023	Bond Future			11.35821	82.33314	11.31729	82.60813	16.97	0.00	0	
R2048	On	04/05/2023	Bond Future			11.46641	79.43565	11.42395	79.71628	17.25	0.00	0	
R2048	On	03/08/2023	Bond Future			11.57549	80.94407	11.53143	81.23037	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future			11.68747	78.06936	11.64181	78.36110	16.05	0.00	0	
Total R2048 Future											0.00	0	254,34
R2048	On	03/11/2022	Bond Future	10.00	Call		40.73000	0.04073	32,140	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,122.75000	9.12275	9,383,280	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		424.48000	0.42448	367,020	15.07	0.00	0	98
R2048	On	03/11/2022	Bond Future	10.60	Put		4,772.69000	4.77269	4,984,350	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		575.60000	0.57560	503,900	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		1,927.62000	1.92762	2,043,250	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,267.48000	2.26748	2,098,680	16.31	0.00	0	98
R2048	On	03/11/2022	Bond Future	11.30	Put		1,619.39000	1.61939	1,719,710	16.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,306.73000	2.30673	2,136,460	16.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		1,591.04000	1.59104	1,689,890	16.33	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,176.90000	4.17690	4,374,320	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,346.17000	2.34617	2,174,430	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,562.98000	1.56298	1,660,360	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		5,044.75000	5.04475	4,810,660	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		513.58000	0.51358	548,610	17.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		1,894.05000	1.89405	1,740,560	16.11	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,350.80000	4.35080	4,494,020	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,684.23000	2.68423	2,551,530	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,312.53000	4.31253	4,454,820	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		1,020.68000	1.02068	950,730	15.75	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,653.70000	7.65370	7,858,740	15.75	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,748.04000	2.74804	2,613,490	16.72	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,236.84000	4.23684	4,377,280	16.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,621.15000	2.62115	2,490,300	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,389.37000	4.38937	4,533,510	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,652.60000	2.65260	2,520,830	16.67	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		4,077.56000	4.07756	3,926,900	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,570.55000	4.57055	4,700,520	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		4,009.47000	4.00947	3,860,230	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,636.73000	4.63673	4,768,120	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		4,043.33000	4.04333	3,893,380	17.02	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,603.41000	4.60341	4,734,090	17.02	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,044.39000	7.04439	6,854,020	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,427.49000	3.42749	3,523,420	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,966.76000	6.96676	6,777,390	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,469.89000	3.46989	3,566,820	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,005.55000	7.00555	6,815,680	16.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,448.62000	3.44862	3,545,050	16.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,790.37000	4.79037	4,638,370	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,774.43000	5.77443	5,914,170	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,726.58000	4.72658	4,575,770	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,841.93000	5.84193	5,982,860	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,758.43000	4.75843	4,607,030	15.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,808.09000	5.80809	5,948,430	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			11.11038	67.18992	11.06609	67.41985	14.65	0.00	0	19,0
R209	On	02/02/2023	Bond Future			11.23500	68.39256	11.18895	68.62746	15.33	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.35110	66.53659	11.30332	66.77630	15.44	0.00	0	1,20
R209	On	03/08/2023	Bond Future			11.46350	67.83161	11.41397	68.07615	14.40	0.00	0	
R209	On	02/11/2023	Bond Future			11.58700	65.97494	11.53564	66.22418	14.23	0.00	0	
Total R209 Future											0.00	0	22,30
R209	On	03/11/2022	Bond Future	9.25	Call		1.47000	0.00147	1,010	13.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,468.15000	10.46815	10,697,620	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 Interr
R209	On	03/11/2022	Bond Future	9.50	Call		5.81000	0.00581	4,200	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,902.98000	8.90298	9,131,300	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,281.20000	1.28120	1,160,770	14.65	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,626.39000	1.62639	1,735,890	14.65	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,306.78000	1.30678	1,184,970	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,599.58000	1.59958	1,707,700	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,358.75000	1.35875	1,234,210	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,546.94000	1.54694	1,652,330	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,861.05000	2.86105	2,682,150	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		655.65000	0.65565	706,680	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		368.92000	0.36892	316,230	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,408.46000	3.40846	3,585,700	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		57.41000	0.05741	45,370	13.19	0.00	0	7,75
R209	On	03/11/2022	Bond Future	10.00	Put		5,944.31000	5.94431	6,162,200	13.19	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		4,852.86000	4.85286	4,641,900	16.49	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		231.97000	0.23197	250,940	16.49	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call		1,332.62000	1.33262	1,209,450	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,573.09000	1.57309	1,679,850	14.69	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,637.70000	1.63770	1,538,990	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,669.11000	3.66911	3,805,300	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,595.52000	1.59552	1,498,420	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,733.72000	3.73372	3,871,520	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,616.62000	1.61662	1,518,710	14.66	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,701.39000	3.70139	3,838,380	14.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,022.75000	7.02275	6,834,750	17.23	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,368.62000	1.36862	1,420,330	17.23	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,737.82000	2.73782	2,619,370	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,823.01000	3.82301	3,944,270	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,762.40000	2.76240	2,643,330	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,071.49000	4.07149	4,198,410	15.11	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		3,796.16000	3.79616	3,916,800	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,787.08000	2.78708	2,667,380	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,769.48000	3.76948	3,889,490	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		842.29000	0.84229	789,260	14.38	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		7,876.01000	7.87601	8,062,690	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,521.02000	2.52102	2,408,230	15.11	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,164.06000	5.16406	5,004,310	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,583.53000	2.58353	2,668,320	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,103.97000	5.10397	4,945,120	14.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,617.16000	2.61716	2,702,850	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		5.13399000	5.13399	4,974,690	14.92		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,600.29000	2.60029	2,685,530	14.92		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,541.03000	3.54103	3,414,520	14.08		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,452.97000	4.45297	4,575,700	14.08		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,492.51000	3.49251	3,367,020	14.06		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,503.74000	4.50374	4,627,490	14.06		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,516.73000	3.51673	3,390,730	14.07		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,478.29000	4.47829	4,601,530	14.07		0.00	0	
Total R209 Option												0.00	0	56,00
Total For R209												0.00	0	78,33
R210	On	03/11/2022	Bond Future			230.61247	230.61247	230.55553	230.55553			0.00	0	7:
R210	On	02/02/2023	Bond Future			234.79673	234.79673	234.74166	234.74166			0.00	0	30
R210	On	04/05/2023	Bond Future			236.17256	236.17256	236.11742	236.11742			0.00	0	
R210	On	03/08/2023	Bond Future			240.81806	240.81806	240.76249	240.76249			0.00	0	
R210	On	02/11/2023	Bond Future			242.21932	242.21932	242.16586	242.16586			0.00	0	
Total R210 Future												0.00	0	1,03
Total For R210												0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.73887	81.09443	10.67429	81.39727	10.79		162,351,048.86	2,002	33,96
R213	On	02/02/2023	Bond Future			10.89378	82.54596	10.82600	82.85527	11.08		0.00	0	
R213	On	04/05/2023	Bond Future			11.03243	80.55883	10.96147	80.87444	10.96		0.00	0	
R213	On	03/08/2023	Bond Future			11.17075	82.12629	11.09642	82.44825	10.06		0.00	0	
R213	On	02/11/2023	Bond Future			11.33117	80.14220	11.25326	80.47029	9.74		0.00	0	
Total R213 Future												162,351,048.86	2,002	33,96
R213	On	03/11/2022	Bond Future	9.13	Call		0.79000	0.00079	0,440	8.07		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,700.14000	7.70014	8,002,630	8.07		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,077.44000	2.07744	2,272,910	10.47		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		697.16000	0.69716	587,880	10.50		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,047.93000	2.04793	2,241,490	10.50		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		715.98000	0.71598	604,800	10.52		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,518.18000	3.51818	3,781,880	9.36		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		381.16000	0.38116	308,870	9.95		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,699.68000	2.69968	2,930,230	9.95		0.00	0	4:
R213	On	03/11/2022	Bond Future	10.37	Call		660.39000	0.66039	554,910	10.44		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,131.08000	4.13108	4,411,440	8.94		0.00	0	4:
R213	On	03/11/2022	Bond Future	10.38	Call		678.63000	0.67863	571,260	10.47		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1.16000	0.00116	0,650	8.05		0.00	0	4:
R213	On	03/11/2022	Bond Future	9.19	Put		7,384.24000	7.38424	7,686,570	8.05		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		83.43000	0.08343	60,950	8.94		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,107.28000	2.10728	2,304,640	10.44		0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.40	Put		2,018.74000	2.01874	2,210,400	10.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		167.68000	0.16768	128,540	9.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,881.32000	3.88132	4,088,150	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,289.97000	1.28997	1,175,340	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,505.99000	3.50599	3,700,670	10.73	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put		4,644.28000	4.64428	4,871,940	10.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,064.60000	1.06460	964,080	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,947.27000	3.94727	4,156,060	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,079.48000	1.07948	977,980	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,914.30000	3.91430	4,122,110	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,094.31000	1.09431	991,830	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,270.69000	3.27069	3,457,120	10.79	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,555.46000	6.55546	6,291,830	12.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		574.43000	0.57443	620,110	12.72	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		206.95000	0.20695	179,340	10.70	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,315.12000	8.31512	8,596,820	10.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		797.27000	0.79727	715,620	10.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,432.55000	1.43255	1,309,670	10.79	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call		2,325.38000	2.32538	2,176,330	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,275.45000	3.27545	3,442,010	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,282.93000	2.28293	2,135,550	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,323.60000	3.32360	3,491,830	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,304.22000	2.30422	2,156,010	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,299.58000	3.29958	3,466,980	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,241.82000	2.24182	2,359,290	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,502.14000	4.50214	4,297,040	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,227.29000	2.22729	2,344,150	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,447.23000	4.44723	4,243,360	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,256.14000	2.25614	2,374,230	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,474.81000	4.47481	4,270,320	10.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,025.78000	3.02578	2,862,600	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,590.96000	3.59096	3,755,870	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,047.82000	3.04782	2,883,950	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,570.41000	3.57041	3,734,630	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,003.80000	3.00380	2,841,320	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,611.60000	3.61160	3,777,210	9.63	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											162,351,048.86	2,002	39,24
R214	On	03/11/2022	Bond Future			11.24734	64.70183	11.20301	64.94343	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			11.36738	65.85999	11.32133	66.10672		16.87		0.00	0	64,50
R214	On	04/05/2023			11.47356	63.81065	11.42587	64.06245		17.08		0.00	0	
R214	On	03/08/2023			11.57757	65.05242	11.52820	65.30932		15.95		0.00	0	
R214	On	02/11/2023			11.69334	62.99638	11.64225	63.25813		15.87		0.00	0	
Total R214 Future											0.00	0	89,94	
R214	On	03/11/2022	11.34	Call			1,936.16000	1.93616	1,781,450	16.28		0.00	0	
R214	On	03/11/2022	11.34	Put			1,194.16000	1.19416	1,281,050	16.28		0.00	0	
R214	On	03/11/2022	11.35	Call			1,968.44000	1.96844	1,812,440	16.30		0.00	0	
R214	On	03/11/2022	11.35	Put			1,172.81000	1.17281	1,258,410	16.30		0.00	0	
R214	On	03/11/2022	11.36	Call			2,001.05000	2.00105	1,843,770	16.33		0.00	0	
R214	On	03/11/2022	11.36	Put			1,151.85000	1.15185	1,236,170	16.33		0.00	0	
R214	On	02/02/2023	11.08	Call			2,126.98000	2.12698	2,009,680	16.59		0.00	0	
R214	On	02/02/2023	11.08	Put			3,444.90000	3.44490	3,574,330	16.59		0.00	0	
R214	On	02/02/2023	11.09	Call			2,152.05000	2.15205	2,033,930	16.61		0.00	0	
R214	On	02/02/2023	11.09	Put			3,414.51000	3.41451	3,543,120	16.61		0.00	0	
R214	On	02/02/2023	11.07	Call			2,102.06000	2.10206	1,985,590	16.58		0.00	0	
R214	On	02/02/2023	11.07	Put			3,475.50000	3.47550	3,605,760	16.58		0.00	0	
R214	On	04/05/2023	11.36	Put			3,616.42000	3.61642	3,733,710	16.88		0.00	0	
R214	On	04/05/2023	11.37	Call			3,293.34000	3.29334	3,158,200	16.89		0.00	0	
R214	On	04/05/2023	11.37	Put			3,590.34000	3.59034	3,707,000	16.89		0.00	0	
R214	On	04/05/2023	11.38	Call			3,320.96000	3.32096	3,185,180	16.91		0.00	0	
R214	On	04/05/2023	11.38	Put			3,564.64000	3.56464	3,680,660	16.91		0.00	0	
R214	On	04/05/2023	11.36	Call			3,266.03000	3.26603	3,131,520	16.88		0.00	0	
R214	On	03/08/2023	12.14	Call			5,732.32000	5.73232	5,560,680	16.81		0.00	0	
R214	On	03/08/2023	12.14	Put			2,661.23000	2.66123	2,746,490	16.81		0.00	0	
R214	On	03/08/2023	12.15	Call			5,763.97000	5.76397	5,591,880	16.82		0.00	0	
R214	On	03/08/2023	12.15	Put			2,644.65000	2.64465	2,729,460	16.82		0.00	0	
R214	On	03/08/2023	12.16	Call			5,795.66000	5.79566	5,623,130	16.83		0.00	0	
R214	On	03/08/2023	12.16	Put			2,628.18000	2.62818	2,712,550	16.83		0.00	0	
R214	On	02/11/2023	11.47	Put			4,664.73000	4.66473	4,792,100	15.56		0.00	0	
R214	On	02/11/2023	11.45	Call			3,719.01000	3.71901	3,585,690	15.54		0.00	0	
R214	On	02/11/2023	11.45	Put			4,719.46000	4.71946	4,847,890	15.54		0.00	0	
R214	On	02/11/2023	11.46	Call			3,744.36000	3.74436	3,610,510	15.55		0.00	0	
R214	On	02/11/2023	11.46	Put			4,692.16000	4.69216	4,820,060	15.55		0.00	0	
R214	On	02/11/2023	11.47	Call			3,769.52000	3.76952	3,635,140	15.56		0.00	0	
Total R214 Option											0.00	0		
Total For R214											0.00	0	89,94	
Total for Bond											232,288,575.46	2,777	1,494,82	
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			833.66400	833.66400	836.22300	836.22300				58,356,480.00	7	88
GOVI On 02/02/2023 GOVI			848.58600	848.58600	851.20200	851.20200				0.00	0	

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		864.64000	864.64000	867.31000	867.31000			0.00	0	
GOVI	On	03/08/2023	GOVI		881.44600	881.44600	884.17000	884.17000			0.00	0	
GOVI	On	02/11/2023	GOVI		898.25300	898.25300	901.02900	901.02900			0.00	0	
Total GOVI Future											58,356,480.00	7	88
GOVI	On	03/11/2022	GOVI	820.41	Call		158,130.00000	15.81300	132,540,000		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		158,030.00000	15.80300	132,440,000		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		157,930.00000	15.79300	132,340,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	22,340,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		3,720.00000	0.37200	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	22,440,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		3,620.00000	0.36200	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	22,540,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		3,820.00000	0.38200	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		144,500.00000	14.45000	117,800,000		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		144,400.00000	14.44000	117,700,000		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		144,300.00000	14.43000	117,600,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		469,600.00000	46.96000	442,360,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		469,500.00000	46.95000	442,260,000		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		469,400.00000	46.94000	442,160,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		152,090.00000	15.20900	124,330,000		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		152,290.00000	15.22900	124,530,000		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		152,190.00000	15.21900	124,430,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											58,356,480.00	7	88
Total for GOVI											58,356,480.00	7	88
AL37	On	03/11/2022	Index Future		829.50100	829.50100	830.68100	830.68100			0.00	0	
AL37	On	02/02/2023	Index Future		844.34900	844.34900	845.56000	845.56000			0.00	0	

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			860.32300	860.32300	861.56200	861.56200			0.00	0	
AL37	On	03/08/2023	Index Future			877.04500	877.04500	878.31100	878.31100			0.00	0	
AL37	On	02/11/2023	Index Future			893.76800	893.76800	895.05800	895.05800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			958.95400	958.95400	962.54800	962.54800			0.00	0	
AL7T	On	02/02/2023	Index Future			976.11900	976.11900	979.78900	979.78900			0.00	0	
AL7T	On	04/05/2023	Index Future			994.58600	994.58600	998.33100	998.33100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,013.91800	1,013.91800	1,017.73800	1,017.73800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,033.25000	1,033.25000	1,037.14400	1,037.14400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			845.49300	845.49300	848.05500	848.05500			0.00	0	13
ALBI	On	02/02/2023	Index Future			860.62700	860.62700	863.24600	863.24600			0.00	0	
ALBI	On	04/05/2023	Index Future			876.90900	876.90900	879.58200	879.58200			0.00	0	
ALBI	On	03/08/2023	Index Future			893.95300	893.95300	896.68100	896.68100			0.00	0	
ALBI	On	02/11/2023	Index Future			910.99800	910.99800	913.77800	913.77800			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			324.68700	324.68700	325.10600	325.10600			0.00	0	70
IGOV	On	02/02/2023	Index Future			330.57800	330.57800	331.00900	331.00900			0.00	0	
IGOV	On	04/05/2023	Index Future			336.91000	336.91000	337.35100	337.35100			0.00	0	
IGOV	On	03/08/2023	Index Future			343.53500	343.53500	343.98600	343.98600			0.00	0	
IGOV	On	02/11/2023	Index Future			350.16000	350.16000	350.62000	350.62000			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.87500	94.12500	5.84500	94.15500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.61500	93.38500	6.62500	93.37500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.74000	93.26000	6.73000	93.27000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.42500	92.57500	7.41500	92.58500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.53000	92.47000	7.50000	92.50000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			8.01000	91.99000	7.98000	92.02000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			8.11000	91.89000	8.08000	91.92000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.34500	91.65500	8.35500	91.64500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.39500	91.60500	8.41500	91.58500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.40000	91.60000	8.41000	91.59000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.39000	91.61000	8.40000	91.60000			0.00	0	

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			8.36500	91.63500	8.37500	91.62500				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 :										290,645,055.46	2,784	1,496,96
ABCPI3 On 07/12/2023 Spot Bond			2.06700	330.98841	2.06700	330.85296				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.13488				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.68145				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.99000	101.11181	9.99000	101.08489				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.80000	88.86209	11.80000	88.83426				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.41074				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.02008				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.94036				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.66557				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.74546				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	102.83921				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.21340				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	104.50814				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.87234				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.01913				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	101.29496				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.91940				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.29092				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.09347				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.44748				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.00788				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	100.23487				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.07279				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.71056				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	101.12057				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.14648				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.16503				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	99.88843				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.57448				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.49763				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.40122				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.21081				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	101.31857				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.30831				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.68416				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.70163				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.71625				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	99.87380				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.05995				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.86711				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.85122				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.48707				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.36756				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.82580				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	99.77084				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.66000	6.66000	6.66000	154.67668				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.16829	100.00000	47.04612				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.39000	2.39000	2.39000	165.04795				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.32000	3.32000	3.32000	219.75503				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	238.04377				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	100.09561				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.90500	8.90500	8.90500	108.12634				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.09000	103.85367	7.09000	103.83369		73,027,000,000,000.00		10,300,000,000	5,150,000,000	
Total ABS15 SPOT								*3,027,000,000,000.00		10,300,000,000	5,150,000,000	
Total For ABS15								*3,027,000,000,000.00		10,300,000,000	5,150,000,000	
ABS16 On 11/11/2025 Spot Bond			8.59500	108.59613	8.59500	108.57130				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.31500	109.11419	9.31500	109.08719				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.53000	102.08323	7.53000	102.06272				0.00	0	

Contract 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			9.36000	98.41504	9.36000	98.39017				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.63846	100.00000	12.61018				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	330.51680	2.19000	330.38042				0.00	0	10,000,00
Total ABSI2 SPOT										0.00	0	10,000,00
Total For ABSI2										0.00	0	10,000,00
ABX01 On 10/07/2024 Spot Bond			11.78000	11.78000	11.78000	100.75490				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99960				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99963				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00003				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	194.57291				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.98542				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.53080				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.59963				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.80860				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.55460				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.57886				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.26635				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					0.00000	100.09213				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.81662				0.00	1,514,600,000	759,100.00
Total AGT01 SPOT										0.00	1,514,600,000	759,100.00
Total For AGT01										0.00	1,514,600,000	759,100.00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.66397				0.00	0	2,700.00
Total AGT02 SPOT										0.00	0	2,700.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT02										0.00	0	2,700,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.74031				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.35318				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.11099				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.14569				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.20500	96.68051	9.20500	96.65686				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.19798				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.37220				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.58977				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.01941				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.58776				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			9.08500	101.48380	9.08500	101.45931				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.56027				0.00	0	

Contract 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	100.61131				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.64270				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.20576				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.11264				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.56217				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.61120				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.64256				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.86148				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.70653				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.78266				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.62687				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	100.61511				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.65821				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.64333				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.35248				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.88484				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.25000	105.97524	9.25000	105.94906				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			9.80000	102.02790	9.80000	102.00138				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.66000	90.25528	12.66000	90.22518				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.50000	199.90399	5.50000	199.80378				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.87756				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.21872				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.95178				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	101.05594				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.68858				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.10000	253.11367	5.10000	252.98948				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.71000	218.72814	5.71000	218.61729				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.19000	210.35290	4.19000	210.25480				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.10000	116.64968	5.10000	116.59253				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.97577				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.99797				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.75975				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.62072				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.60975				0.00	0	

Contract 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	100.14860				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.87876				0.00	328,000,000	82,000,000
Total ASN291 SPOT										0.00	328,000,000	82,000,000
Total For ASN291										0.00	328,000,000	82,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.56784				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	114.68934				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.25500	5.25500	5.25500	103.62814				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.14108				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.15912				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.87834				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.52087				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.21000	115.10477	5.21000	115.04803				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	99.99996				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.59985				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.14385				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.43943				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.17418				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.16091				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.60372				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.08589				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.02611				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.02611				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	100.16374				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.34220				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.57199				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.01958				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.30280				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	103.07930				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.96287				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.96178				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.97660				0.00	0	

Contract 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	100.31734				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.17669				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	101.09548				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.10421				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.54500	9.54500	9.54500	101.17848				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.24500	11.24500	11.24500	100.00846				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	101.01220				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.13820				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.65365				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.11771				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	116.49600				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			11.03000	11.03000	11.03000	99.73616				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.60557				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.11146				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.11146				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.00614				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.60000	96.87162	10.60000	96.84430				0.00	0	1,200,00
Total ASN508 SPOT										0.00	0	1,200,00
Total For ASN508										0.00	0	1,200,00
ASN50(On 21/12/2026 Spot Bond			9.78000	96.57616	9.78000	96.55097				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.33000	95.43585	10.33000	95.40958				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.33000	95.43585	10.33000	95.40958				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.26542	9.10000	101.24093				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.53142	11.05000	101.50174				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.52461	11.00000	101.49508				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	101.45657	10.50000	101.42835				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45657	10.50000	101.42835				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.61070				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.04693				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.59037				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.94000	101.19769	10.94000	101.16840				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.03000	100.33586	11.03000	100.73254				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.89000	101.04360	10.89000	101.01449				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.47751				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.25267				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.31613				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.91814				0.00	0	

Contract 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	100.00002				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.10167				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.10454				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.04377				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.37000	101.18136	9.37000	101.15624				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.26258				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.24894				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.15491				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.20007				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.54141				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.08795				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	101.21641				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	99.78019				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	101.00199				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.97914				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.60548				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.03342				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.98005				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.51209				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.53182				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.99955				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.35140				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	101.17392				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.18075				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.36341				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.76562				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.47425				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.72002				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.56593				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	99.81073				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.99955				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.51308				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.93036				0.00	0	

Contract 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	99.75476				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	101.09828				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	101.16657				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.43318				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	101.14185				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.99969				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.48218				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.89587				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	101.10161				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.76306				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	99.76293				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.05670				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	99.83150				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	99.81689				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.17107				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.23649				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.33118				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.13536				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.47432				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	99.76398				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.99971				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	94.98394				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.08759				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.97301				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.97424				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.03384	10.03384	10.03384	104.16029				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.05681				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	101.38827				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.20290				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.08083				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.08220				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.11722				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.98134				0.00	0	

Contract 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	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.65277				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	101.50197				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.28256				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.83804				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN820 On 31/01/2037 Spot Bond					0.00000	102.03622				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.35531				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.60985				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.60584				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.49317				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.29858				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.29858				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	101.20302				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	100.06183				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.11124				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.10294				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.10294				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.30193				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.50698				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN843 On 26/10/2022 Spot Bond					0.00000	101.02523				0.00	0	
Total ASN843 SPOT										0.00	0	
Total For ASN843										0.00	0	
ASN844 On 26/10/2022 Spot Bond					0.00000	101.03280				0.00	0	
Total ASN844 SPOT										0.00	0	
Total For ASN844										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	101.05550				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 29/04/2025 Spot Bond					0.00000	101.25341				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.24622				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	

Contract Details	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	99.99981				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.47438				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.29175				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	101.13824				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.38731				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.74445				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.23083				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.23083				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.19978				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.12396				0.00	0	

Contract 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	100.12396				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	99.77062				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 21/06/2027 Spot Bond					0.00000	99.98041				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	99.86434				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.99970				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	101.06715				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.24190				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.36622				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	99.80035				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.03476				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	

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 31/01/2024 Spot Bond			11.48000	103.30300	11.48000	101.73633				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	99.99971				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.73764				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.31974				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.16080				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				0.00	0	5,000,000,00
Total ASN916 SPOT										0.00	0	5,000,000,00
Total For ASN916										0.00	0	5,000,000,00
ASN91: On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN917 SPOT										0.00	0	5,000,000,00
Total For ASN917										0.00	0	5,000,000,00
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	
ASN91: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.55546				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.01430				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	99.81643				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.49000	101.35770	7.49000	101.33734				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.41083				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.38458				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.21729				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.44645				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.56484				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.57886				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.39000	12.39000	12.39000	99.09188				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	98.41991				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	99.75076				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	99.79986				0.00	0	

Contract 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	100.15398				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.05157				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	99.92531				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	99.72979				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.71652				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.76620				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.85476				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.38885				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.00309				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.86604				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.73761				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	99.73041				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.73710				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.69077				0.00	200,000,000	100,000,000
Total BAYA94 SPOT										0.00	200,000,000	100,000,000
Total For BAYA94										0.00	200,000,000	100,000,000
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.73994				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	99.73075				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.71766				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.71675				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.68331				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.91193				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.67702				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	99.68420				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	99.69854				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.88899				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.68368				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	99.68659				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	99.68331				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.33500	9.33500	9.33500	98.23649				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.07281				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.51150				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.25542				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.09251				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.82629				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.55612				0.00	0	

Contract 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	95.79378				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.00836				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.13395				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.87056				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.76745				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.17582				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.99000	105.08077	7.99000	105.05841				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.59370				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.00645				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.42367				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.89205				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	

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	99.88898				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.23142				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.45991				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.62300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.42000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.94500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	43.22900				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	100.73295				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.49305				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.65948				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.62220				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	100.64549				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	101.56888				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.39141				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.93916				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.96523				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.74545				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.88048				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	99.81809				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.27186				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.84422				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.74009				0.00	0	

Contract 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			8.83000	105.72890	8.83000	105.70395				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.13000	107.05600	9.13000	107.02990				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			9.68000	103.37988	9.68000	103.35289				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.22000	11.22000	11.22000	99.50100				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.34276				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.57783				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.61012				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.55501				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.63212				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.73724				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.61858	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	99.91872				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.00500	102.14832	9.00500	102.12347				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	105.91436	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	101.14345				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.91859				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.32000	98.99449	11.32000	98.96438				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.24534	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	100.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.78472				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	100.77985				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.09000	155.31715	5.09000	155.24111				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.53000	153.78872	5.53000	153.71161				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.76729				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.65000	102.96626	8.65000	102.94218				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.76765				0.00	745,600,000	372,800,000
Total CLN497 SPOT										0.00	745,600,000	372,800,000
Total For CLN497										0.00	745,600,000	372,800,000
CLN501 On 11/10/2022 Spot Bond					0.00000	101.41563				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.48328				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.09807				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.28351				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.03663				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.48068				0.00	0	

Contract 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	99.91535				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/03/2025 Spot Bond				100.00000	0.00000	100.03052				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.16000	103.87732	10.16000	103.84873				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.58749				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.16469				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.45464				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	100.20611				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.51420				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.34421				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.37288				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.62314				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	100.16469				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.25050				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.56000	101.29636	10.56000	101.26804				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.73426				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.19803				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.40055				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	150.90100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.61096				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.03000	100.79525	10.03000	100.76846				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.08000	99.76487	10.08000	99.73821				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.17000	103.59239	10.17000	103.56447				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	308.36309				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	100.79961				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.81867				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.58139				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.53122				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	132.74000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.86837				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.53000	102.62488	10.53000	102.62093				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.03000	103.96209	10.03000	103.93445				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.17929				0.00	0	

Contract 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	100.69515				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.98618				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.31864				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.83046				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.26000	102.81836	10.26000	102.79040				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.85034				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.83371				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02805				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.20667				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.56381				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	100.86655				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.09171				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.21998				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.69157				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.39586				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	103.75152				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.02010				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.01027				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.80432				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.51000	157.61399	3.51000	126.74433				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.74985				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.70391				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	100.57411				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.50000	9.50000	9.50000	102.28307				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.48918				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.15609				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02010				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02010				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			9.08500	9.08500	9.08500	100.50070				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.91092				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.02727				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.20120				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.24365				0.00	0	

Contract 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	100.60642				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.66000	103.45262	9.66000	103.42596				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	101.17366				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.29821				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.27081				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		64,280,000,000,000.00		642,800,000	321,400,000	
Total CLN613 SPOT								4,280,000,000,000.00		642,800,000	321,400,000	
Total For CLN613								4,280,000,000,000.00		642,800,000	321,400,000	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.64264				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.40511				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	101.61005				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	100.09772				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.46626				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.08589				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.10372				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	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
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	101.21353				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.50000	101.86274	7.50000	101.84233				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.74854				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.61890				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.63000	61.41370	12.63000	80.75261				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.58833				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.73000	97.82718	10.73000	97.79941				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.74595				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.59338				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.66814				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.86683				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.24346				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.58760				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.74336				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.91075				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.79517				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.11812				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.58995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01974				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.32821				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01977				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.86766				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.43362				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.74336				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.63079				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.74336				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	99.99993				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	102.06872				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.47804				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.70100				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	120.93700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	145.89100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.56383				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.69751				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.85728				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.88095				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.26954				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.47900				0.00	0	
Total CLN670 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.80381				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.05596	158.98338	4.05596	129.14185				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.05596	158.98338	4.05596	129.14268				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.81675				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.85125				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	99.97969				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.54340				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.76010				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.25506				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.98059				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.98016				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.02441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	99.97693				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.97672				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.40942				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.61899				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	99.97950				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.90241				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	85.09740				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	83.58652				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.46633				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.38679				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.77101				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.52244				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.15809				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	85.65927				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.86849				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.81668				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.97952				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	82.11822				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	82.36077				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.12637				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.73940				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.97940				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.97940				0.00	0	
Total CLN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.97940				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.15869				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.14848				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	80.15755				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	80.47940				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.36121				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	81.18842				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.98079				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.98079				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.98079				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.98051				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.98051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.98051				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.68301				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.71936				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.35678				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.15063				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.52223				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.35829				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.58238				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.05400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.22460				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	100.73472				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.91198				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.02534				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 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	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.42487				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.49214				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	99.97944				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.18931				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 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	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.15926				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.44738				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.74000	7.74000	7.74000	100.73335				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.41639				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	100.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.89763				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	100.90483				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.02140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	92.92840				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.74000	7.74000	7.74000	100.73335				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	99.93452				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.77628				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.86029				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	81.62124				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	86.98107				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.50248				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.22539				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.66000	6.66000	6.66000	121.51684				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	100.44745				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.52275				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.06048				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.06726				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.99000	10.99000	10.99000	100.07735				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.19607				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.10117				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.11609				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.78445				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	99.98148				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.78445				0.00	0	
Total CLN787 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	106.69315				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.52582				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.23828				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.78451				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.19639				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.20272				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.20272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.47700				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.45685				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	101.07133				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.32126				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.20962				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.47983				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.11473				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.98079				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.33500	98.26098	9.33500	98.23649				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.98054				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	101.27403				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	102.08375				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.89677				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.89677				0.00	0	230,000,00
Total CLN814 SPOT										0.00	0	230,000,00
Total For CLN814										0.00	0	230,000,00
CLN815 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.19646				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.20962				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.06049				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.19646				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.78452				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.19646				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.19646				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.19612				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.19646				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.31608				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.19624				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.73514				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.38111				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.19612				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	101.33026				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.47424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.47438				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.47439				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.47430				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.11024				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.67823				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	100.26541				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.60170				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN846 On 02/05/2023 Spot Bond					0.00000	101.60764				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.82624				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.82623				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.82587				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.28460				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	102.06939				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.99971				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	99.93004				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.81607				0.00	0	
Total CLN857 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	83.10097				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.30113				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.23170				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.03373				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 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	
CLN866 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	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.59878				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.99034				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.03350				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.04695				0.00	6,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN870 SPOT										0.00	6,000,000,000	3,000,000,000
Total For CLN870										0.00	6,000,000,000	3,000,000,000
CLN870 On 31/07/2027 Spot Bond					0.00000	101.04016				0.00	14,000,000,000	7,000,000,000
Total CLN871 SPOT										0.00	14,000,000,000	7,000,000,000
Total For CLN871										0.00	14,000,000,000	7,000,000,000
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	82.51381				0.00	0	0
Total CLN872 SPOT										0.00	0	0
Total For CLN872										0.00	0	0
CLN872 On 31/08/2025 Spot Bond					0.00000	100.47424				0.00	0	0
Total CLN873 SPOT										0.00	0	0
Total For CLN873										0.00	0	0
CLN873 On 20/06/2027 Spot Bond					0.00000	99.99980				0.00	0	0
Total CLN874 SPOT										0.00	0	0
Total For CLN874										0.00	0	0
CLN874 On 29/10/2025 Spot Bond					0.00000	101.21728				0.00	0	0
Total CLN875 SPOT										0.00	0	0
Total For CLN875										0.00	0	0
CLN875 On 29/10/2025 Spot Bond					0.00000	101.18729				0.00	0	0
Total CLN876 SPOT										0.00	0	0
Total For CLN876										0.00	0	0
CLN876 On 24/04/2023 Spot Bond					0.00000	100.65383				0.00	0	0
Total CLN877 SPOT										0.00	0	0
Total For CLN877										0.00	0	0
CLN877 On 31/01/2030 Spot Bond					0.00000	100.75038				0.00	0	0
Total CLN878 SPOT										0.00	0	0
Total For CLN878										0.00	0	0
CLN878 On 02/04/2026 Spot Bond					0.00000	100.73043				0.00	0	0
Total CLN879 SPOT										0.00	0	0
Total For CLN879										0.00	0	0
CLN879 On 02/04/2026 Spot Bond					0.00000	100.70475				0.00	0	0
Total CLN880 SPOT										0.00	0	0
Total For CLN880										0.00	0	0
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.18311				0.00	0	0
Total CLN881 SPOT										0.00	0	0
Total For CLN881										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
CLN882 On 31/01/2030 Spot Bond					0.00000	100.68470				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.94113				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	81.72637				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	81.72637				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.62000	105.28884	9.62000	105.26181				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.30000	103.27227	11.30000	103.24126				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.71000	102.04895	10.71000	102.01986				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.08500	104.26279	9.08500	104.23748				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.09000	93.62450	13.09000	93.59207				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.68000	93.69836	11.68000	93.66931				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.15864				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.26741				0.00	0	
Total DENG99 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.58062				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.67074				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			10.43000	10.43000	10.43000	103.49485				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.50502				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.84256				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.77612				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.59543				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.86169				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.85785				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.10307				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.10552				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.60000	101.63518	7.60000	101.61470				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23 SPOT										0.00	0	1,000,000,00
Total For DV23										0.00	0	1,000,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	73.13931	100.00000	73.00000				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	73.13931	100.00000	73.00000				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.17000	101.55134	9.17000	101.52660				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	100.87809	9.69000	100.85215				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.87809	9.69000	100.85215				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.63000	97.09876	10.63000	97.07143				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.58000	94.34405	11.58000	94.31520				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	100.91451	10.10000	100.88749				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.91451	10.10000	100.88749				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	101.14008				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.21674				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.51974				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.09434				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.18135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.03105				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.19317				0.00	0	100,000.00
Total DVFB25 SPOT										0.00	0	100,000.00
Total For DVFB25										0.00	0	100,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.71064				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.95882				0.00	3,460,000,000	1,730,000.00
Total DVFB27 SPOT										0.00	3,460,000,000	1,730,000.00
Total For DVFB27										0.00	3,460,000,000	1,730,000.00
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.30580				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.99806				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.52266				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.92417				0.00	200,000,000	100,000.00
Total DVFB31 SPOT										0.00	200,000,000	100,000.00
Total For DVFB31										0.00	200,000,000	100,000.00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.03602				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.03931				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.56000	102.08381	8.56000	102.06017				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.36000	115.50677	5.36000	115.44909			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.10000	103.65870	5.10000	103.60790			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	145.33658	2.25000	145.27642			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.53000	162.21151	3.53000	162.13883			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.54500	148.31617	3.54500	148.24965			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			3.55000	143.57368	3.55000	143.50925			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.18000	118.77805	5.18000	118.71951		1,554,000,000,000.00	300,000,000	300,000,000	
Total EL31 SPOT								1,554,000,000,000.00	300,000,000	300,000,000	
Total For EL31								1,554,000,000,000.00	300,000,000	300,000,000	
EL36 On 31/01/2036 Spot Bond			5.07000	106.03405	5.07000	105.98219		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	145.33658	2.25000	145.27642		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	169.76265		0.00	0		
Total ELN001 SPOT								0.00	0		
Total For ELN001								0.00	0		
ELN002 On 07/06/2024 Spot Bond					0.00000	167.01390		0.00	0		
Total ELN002 SPOT								0.00	0		
Total For ELN002								0.00	0		
ELN003 On 23/09/2022 Spot Bond					0.00000	154.02649		0.00	0		
Total ELN003 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	156.26221				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	129.72472				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.80389				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	125.70738				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.84971				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	112.55422				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.35925				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.64656				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.84959				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.62054				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.47963				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.66382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.74000	102.79804	10.74000	102.76882				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.48000	12.48000	12.48000	95.59079				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.53000	12.53000	12.53000	99.85098				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			10.83000	10.83000	10.83000	101.69605				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.83000	10.83000	10.83000	101.31780				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.46000	12.46000	12.46000	70.80736				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.74000	11.74000	11.74000	99.54072				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.46000	12.46000	12.46000	92.89562				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.72171				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.25679				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.14045				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.86365				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.38340				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.46834				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.26891				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.12131				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.30867				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.79983				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	100.11415				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.78708				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.41147				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.25533				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.04050				0.00	0	
Total EQT006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.96153				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.33304				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.77240				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.95962				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.70975				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.73751				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.72354				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.75129				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.72383				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.69137				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.71911				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.15000	102.47080	7.15000	102.45121				0.00	0	10,680,000.00

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 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	101.49629	10.00000	101.46942				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.77000	98.06531	9.77000	98.03976			56,666,000,000.00		5,800,000	2,465,800,00
Total ES26 SPOT									56,666,000,000.00		5,800,000	2,465,800,00
Total For ES26									56,666,000,000.00		5,800,000	2,465,800,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.68478	7.85000	103.66297				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.98500	73.12007	11.94000	73.31516			27,681,754,500,000.00		2,309,700,000	32,772,300,00
Total ES33 SPOT									27,681,754,500,000.00		2,309,700,000	32,772,300,00
Total For ES33									27,681,754,500,000.00		2,309,700,000	32,772,300,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.12211	7.50000	100.10175				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.27500	75.66746	12.23000	75.89768			81,015,000,000.00		6,600,000	16,600,00
Total ES42 SPOT									81,015,000,000.00		6,600,000	16,600,00
Total For ES42									81,015,000,000.00		6,600,000	16,600,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.44694	8.50000	103.42342				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.45000	11.45000	11.45000	101.28912				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.58500	12.58500	12.58500	96.75186				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.40311				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.86611				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.58768				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.75477				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.10225				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.22017				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.97333				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.02320				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.59434				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.62579				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.63366				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	100.86885				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.00000				0.00	760,000,000	380,000,000
Total FRB23 SPOT										0.00	760,000,000	380,000,000

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 FRB23									0.00	760,000,000	380,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.48672			0.00	0	331,000,000
Total FRB24 SPOT									0.00	0	331,000,000
Total For FRB24									0.00	0	331,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.89318			0.00	0	900,000
Total FRB25 SPOT									0.00	0	900,000
Total For FRB25									0.00	0	900,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.32460			0.00	0	18,628,200
Total FRB26 SPOT									0.00	0	18,628,200
Total For FRB26									0.00	0	18,628,200
FRB27 On 03/06/2026 Spot Bond			9.41000	105.42464	9.41000	105.39815		9,410,000,000,000.00	1,000,000,000	500,000,000	
Total FRB27 SPOT								9,410,000,000,000.00	1,000,000,000	500,000,000	
Total For FRB27								9,410,000,000,000.00	1,000,000,000	500,000,000	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.48302			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.55340			0.00	0	3,000,000,000
Total FRB29 SPOT									0.00	0	3,000,000,000
Total For FRB29									0.00	0	3,000,000,000
FRB30 On 19/04/2026 Spot Bond			9.33000	99.93673	9.33000	99.91183			0.00	0	1,200,000
Total FRB30 SPOT									0.00	0	1,200,000
Total For FRB30									0.00	0	1,200,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.56328			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.67000	332.51734	1.67000	332.38483			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.41500	2.41500	2.41500	164.95370			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.41000	218.84740	3.41000	218.74993			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	115.06944			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	231.44911				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.19500	99.56134	5.19500	101.46600				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.21000	100.73653	5.21000	100.68689				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.09175	9.09175	9.09175	83.14966				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.12927	9.12927	9.12927	82.23828				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	160.23385				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	102.56709				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.79549				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

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					0.00000	101.27971				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.73400	9.73400	9.73400	101.22851				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.59161				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.00002				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	120.36111				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.04687				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.00736				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	118.22949				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.76529				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.77504				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.28348				0.00	800,000,000	400,000,000
Total FRC299 SPOT										0.00	800,000,000	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 FRC299										0.00	800,000,000	400,000,000
FRC30 On 25/04/2023 Spot Bond					0.00000	102.13856				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.45263				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.48535				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.59695				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.42918				0.00	0	210,000,000
Total FRC306 SPOT										0.00	0	210,000,000
Total For FRC306										0.00	0	210,000,000
FRC30 On 31/05/2024 Spot Bond					0.00000	101.43486				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.33811				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.03288				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.14936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.99964				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.09858				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.40390				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.17098				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.39899				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.44153				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.86023				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.18497				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.76245				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	102.44532				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.53928				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.87766				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	99.97983				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.25802				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	99.99943				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.77680				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.53144				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.25102				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	101.21413				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.44767				0.00	0	
Total FRC351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.46195				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.43744				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	101.31593				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.26737				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.27771				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.89985				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.29516				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.16961				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.51609				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.98238				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.98148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.29316				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.47243				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.32370				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.31905				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.46987				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC378 On 20/12/2026 Spot Bond					0.00000	99.99979				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	99.92778				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.70578				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.70578				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.68379				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.68379				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.62024				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.26750				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.36088				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	101.06543				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	102.08013				0.00	0	
Total FRC392 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.93511				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.86289				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.26747				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.13785				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	99.66446				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.21758				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.31686				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.38260				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.83500	10.83500	10.83500	100.63278				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.97628				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.30000	13.30000	13.30000	103.35964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.86662				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.78154				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.48375				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.92085				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.49000	11.49000	11.49000	99.06705				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.26750				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.36735				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.52273				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.42033				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.48597				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.50169				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41(On 20/06/2027 Spot Bond					0.00000	97.88548				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	101.36722				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	100.52061				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	101.40921				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	101.26750				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.97788				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.94640				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.94640				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	100.48556				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42(On 31/07/2025 Spot Bond					0.00000	101.26740				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42(On 30/09/2027 Spot Bond					0.00000	101.15391				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	101.21958				0.00	0	
Total FRC427 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC427										0.00	0	
FRC427 On 21/06/2027 Spot Bond					0.00000	99.97702				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.70259				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.75472				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.61385				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.65797				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.59026				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.62378				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.45485				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	99.97727				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.72000	9.72000	9.72000	102.81047				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.13376				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.13587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.75000	108.55924	4.75000	108.50684				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.95000	118.79626	4.95000	118.73853				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.07423				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.30789				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.09570				0.00	0	4,400,000,00
Total FRJ24 SPOT										0.00	0	4,400,000,00
Total For FRJ24										0.00	0	4,400,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.21327				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38040				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41254				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.36177				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.52530				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.43041				0.00	0	1,700,000,00
Total FRJ29 SPOT										0.00	0	1,700,000,00
Total For FRJ29										0.00	0	1,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2024 Spot Bond					0.00000	101.01861				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.96217				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.49800	4.49800	4.49800	108.07413				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	119.17333				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.79318				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.06000	117.21757	5.06000	117.16025				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.08000	231.25392	5.08000	231.14058				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.20000	115.24422	5.20000	115.18743				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	231.14058				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.59000	160.67025	3.59000	160.59799				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.54152	3.70500	111.49100				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.00000	118.07556	5.00000	118.01803				0.00	0	
Total FRS119 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.20000	228.80286	5.20000	228.69001				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.25000	227.79082	5.25000	227.67814				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.77000	163.69261	2.77000	163.62257				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.28000	227.18616	5.28000	227.07361				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.20000	115.24422	5.20000	115.18743				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.68000	215.86355	3.68000	218.72880				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.95000	105.32313	5.95000	105.26914				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.89000	213.57477	3.89000	216.43971				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.95000	212.92592	3.95000	215.79077				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.79000	217.19671	5.79000	217.08616				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.90000	105.95187	5.90000	105.89771				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	115.18743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.18000	115.52369	5.18000	115.46684				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.76000	214.98836	3.76000	217.85348				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.56000	221.63484	5.56000	221.52338				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.89000	213.57477	3.89000	216.43971				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.89000	213.57477	3.89000	216.43971				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.29100	220.17740	3.29100	223.04332				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.54000	160.85256	3.54000	160.78043				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.24000	209.82131	4.24000	212.68573				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.28000	209.39715	4.28000	212.26151				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.51000	160.96207	3.51000	160.89002				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.75500	215.04293	3.75500	217.90808				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			4.29000	4.29000	4.29000	212.15560				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.13556				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.23153				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	100.01998				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.71129				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	169.93972				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	139.18451				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	187.52379				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	223.26597				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.87970				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.97332				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.82402				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.51994				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.27072				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.66696				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 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	
FRS22 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	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	99.97983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.79028				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	120.78836				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	108.62607				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.65223				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	100.44392				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.93286				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.33417				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	105.11753				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.76977				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	96.08919				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.34758				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.37365				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.30667				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.49740				0.00	0	
Total FRS261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.75748				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	115.09794				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.76876				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	101.75972				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	102.14970				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.97305				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	104.49885				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	101.85171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.93973				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.93973				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.18239				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.98730				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.64900	11.64900	11.64900	90.40394				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.24392				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	92.31191				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	97.22396				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS296 On 09/05/2025 Spot Bond					0.00000	102.48429				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	104.77179				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.74075				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.44975				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.26750				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.72484				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS309									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.38000	1.38000	1.38000	333.51030			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.07500	334.82804	1.07500	334.70000			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	334.52410			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.97023			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.90000	109.87299	4.90000	109.81975			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.57000	70.58182	4.57000	116.03967			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	164.03362			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	162.98980			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	330.41881			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.21000	7.21000	7.21000	100.67329		81,278,330,000,000.00	11,273,000,000	5,500,000,00	
Total FRX23 SPOT								11,278,330,000,000.00	11,273,000,000	5,500,000,00	
Total For FRX23								11,278,330,000,000.00	11,273,000,000	5,500,000,00	
FRX24 On 10/12/2024 Spot Bond			8.57000	107.31855	8.57000	107.29395			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.58000	104.38745	8.58000	104.36362			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.00500	106.12660	9.00500	106.10106				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.45000	103.02966	9.45000	103.00338				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.34000	104.99602	9.34000	104.96999				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.01000	100.02212	10.01000	99.99558				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.96000	98.20390	9.96000	98.17796				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.59000	99.33462	10.59000	99.30662				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.55000	75.18866	11.55000	75.16560				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.74481				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.56262				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.54294				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.55629				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.56022				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.95293				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.00367				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.02901				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.00069				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.32973				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.54731				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.84272				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.51226				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.51769				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.66964				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83000	120.30938	3.83000	120.25443				0.00	0	
Total GRL35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.59991				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.12900	106.37530	8.12900	106.35214				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.29916				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.84000	107.31500	7.84000	107.29246				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.10498				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.99340				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.39007				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.07849				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.70148				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	99.87289				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.19553				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.61119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.42662				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.17776				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.51901				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.99371				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.91778				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.80884				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.00372				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.57755				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.78840				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.99137				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.61288				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	101.78533				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.56769				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.14920				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.15504				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.50318				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.48879				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.01214				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.68038				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01896				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.32418				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.42052				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.91879				0.00	0	
Total HILB08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.85366				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.16169				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.09214				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.80822				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.81096				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.79879				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99000	331.28416	1.99000	331.14926				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	340.45138				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.74000	98.69144	10.74000	98.66340				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.90000	78.67007	4.90000	109.64691				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.76000	85.44169	11.76000	85.41517		42,336,000,000.00		3,600,000	3,903,600,00	
Total HWAY34 SPOT								42,336,000,000.00		3,600,000	3,903,600,00	
Total For HWAY34								42,336,000,000.00		3,600,000	3,903,600,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.37910	100.00000	10.35626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.79000	84.67507	11.79000	84.64871				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.37574	100.00000	10.35291				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	100.42964				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24000	165.68333	2.09000	166.18404			639,151,884,224,000.00	285,335,662,600	678,512,677,00	
Total I2025 SPOT									19,151,884,224,000.00	285,335,662,600	678,512,677,00	
Total For I2025									19,151,884,224,000.00	285,335,662,600	678,512,677,00	
I2029 On 31/03/2029 Spot Bond			3.44000	120.74164	3.36000	121.27361			395,257,552,472,000.00	114,900,451,300	238,319,793,50	
Total I2029 SPOT									15,257,552,472,000.00	114,900,451,300	238,319,793,50	
Total For I2029									15,257,552,472,000.00	114,900,451,300	238,319,793,50	
I2033 On 28/02/2033 Spot Bond			4.25000	113.64738	4.25000	113.59404			941,144,137,450,000.00	221,445,679,400	528,369,336,00	
Total I2033 SPOT									11,144,137,450,000.00	221,445,679,400	528,369,336,00	
Total For I2033									11,144,137,450,000.00	221,445,679,400	528,369,336,00	
I2038 On 31/01/2038 Spot Bond			4.29000	128.81468	4.30000	128.59530			144,111,480,084,000.00	33,592,419,600	558,493,479,80	
Total I2038 SPOT									14,111,480,084,000.00	33,592,419,600	558,493,479,80	
Total For I2038									14,111,480,084,000.00	33,592,419,600	558,493,479,80	
I2046 On 31/03/2046 Spot Bond			4.29000	115.21937	4.29500	115.07053			207,706,704,348,000.00	48,416,481,200	448,814,025,80	
Total I2046 SPOT									17,706,704,348,000.00	48,416,481,200	448,814,025,80	
Total For I2046									17,706,704,348,000.00	48,416,481,200	448,814,025,80	
I2050 On 31/12/2050 Spot Bond			4.33000	117.65016	4.31000	118.02227			649,137,110,494,000.00	149,916,191,800	570,928,913,90	
Total I2050 SPOT									19,137,110,494,000.00	149,916,191,800	570,928,913,90	
Total For I2050									19,137,110,494,000.00	149,916,191,800	570,928,913,90	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.81336				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.83661				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			1.84000	331.86139	1.84000	331.72761				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.88351				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83770				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.79762				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.17197				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.59068				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.78545				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.88497				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.83061				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.54648				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.48910				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.46808				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.48210				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.59188				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.95160				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.96855				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.03461				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.38773				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.14501				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.17807				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.86254				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.76263				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.16131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.06532				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.49083				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.69939				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.14634				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.15013				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.27242				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.14499				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.99476				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.87235				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.82405				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.33744				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	100.34594				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.60919				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.23848				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.22975				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.20056				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.22100				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.93182				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.01673				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.64594				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.50633				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.44633				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.44633				0.00	0	
Total IBL213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.44633				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.74059				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.01989				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.01815				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.85263				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.90272				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.82691				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.11640				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.39000	8.39000	8.39000	102.03431				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.86536				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	100.49965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.65041				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	102.89973				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.23231				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.14330				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.14700				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.98011				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.29000	9.29000	9.29000	101.31533				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.82395				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.81798				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	102.16292				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.24375				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	102.01137				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.08907				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.20679				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	101.35036				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.00837				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.05304				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.86828				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.23000	10.23000	10.23000	96.96113				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.72824				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.67000	103.01355	8.67000	102.98979				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.04000	103.71719	7.04000	103.69744				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.20628				0.00	0	
Total IBL98 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.87000	102.47534	9.87000	102.44851				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.08000	104.97051	11.08000	104.98026				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.45000	104.32046	10.45000	104.29143				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.83607				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.22070				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.82105				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.87465				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.86984				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.07389				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.51819				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.65875				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.18000	101.52514	9.18000	101.50025				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.14167				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.52405				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.94605				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.21986				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.90608				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.23966				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.36964				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.95923				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.87584				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.96095				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.93578				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.19785				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.83382				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.84463				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.83620				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.40899				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.50723				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.15918				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.55163				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81720				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.55000	206.55950	4.55000	206.46119			2,004,730,000,000.00	440,600,000	220,300,000	
Total IV019 SPOT									2,004,730,000,000.00	440,600,000	220,300,000	
Total For IV019									2,004,730,000,000.00	440,600,000	220,300,000	
IV050 On 26/06/2024 Spot Bond					0.00000	102.86492			0.00	0		
Total IV050 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.45000	207.60534	4.45000	207.50709			2,114,304,470,000.00	475,124,600	237,562,30
Total IV19A SPOT									2,114,304,470,000.00	475,124,600	237,562,30
Total For IV19A									2,114,304,470,000.00	475,124,600	237,562,30
IVC140 On 18/04/2024 Spot Bond					0.00000	101.44640			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.50725			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.56657			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.21589			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.18772			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	100.09112			0.00	0	
Total IVC159 SPOT									0.00	0	
Total For IVC159									0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.30689			0.00	0	
Total IVC176 SPOT									0.00	0	
Total For IVC176									0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.39830			0.00	0	
Total IVC178 SPOT									0.00	0	
Total For IVC178									0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.77355			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.55000	101.78409	7.55000	101.76343				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.52574				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.55157				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.57000	100.73044	7.57000	100.71010				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.29325				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.60000	100.29117	7.60000	100.41296				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.18736				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.54000	100.28775	7.54000	100.26724				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.20035				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.63937				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.25000	6.25000	6.25000	101.82945				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	100.26036				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.00001				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			7.90000	7.90000	7.90000	100.06469				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.60000	8.60000	8.60000	99.30629				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.12364				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.10145				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.04000	7.04000	7.04000	102.91305				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.79000	102.72531	8.79000	102.70117				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.54000	99.88935	7.54000	101.56636				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.79423				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	101.31298				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.03021				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.64643				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.51487				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.38389				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.96000	8.96000	8.96000	100.17206				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	99.68088				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.53043				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	99.29163				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466				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	99.79822				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.58053				0.00	0	

Contract 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	99.74790				0.00	0	
Total IVZ115 SPOT										0.00	0	
Total For IVZ115										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.64429				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	101.35939				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.23514				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.19420				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.42841				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.11961				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.02558				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.02583				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	100.75134				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.30087				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.23083				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.27489				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.30538				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.93000	119.29347	9.93000	119.26205				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.46000	104.78426	8.46000	104.76006				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.59994				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	100.87162				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.75459				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.40882				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.19588				0.00	0	
Total LGL11 SPOT										0.00	0	

Contract Details	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	
LHC01 On 19/07/2025 Spot Bond					0.00000	99.98554				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	99.96211				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.51775				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.58376				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.59553				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.83473				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.67737				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.59322				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.24674				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.34757				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.03144				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.53951				0.00	0	

Contract 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	101.04280				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.18555				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.85762				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.21425				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.29365				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.89556				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.18000	9.18000	9.18000	106.45936				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.41093				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	100.90889				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.09176				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.83000	100.75820	9.83000	100.73178				0.00	0	1,300,00
Total MML02 SPOT										0.00	0	1,300,00
Total For MML02										0.00	0	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	101.45996				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.08000	91.15719	10.08000	91.02639				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.70777				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.42000	101.27010	10.42000	101.24215				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.39776				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	103.27431				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.94459				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.02791				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.60617				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.28057				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.58083				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.85078				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	101.34908				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.91950				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.27051				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.77500	96.97657	9.77500	96.95142				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.11506				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.66134				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.32666				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.72022				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.50710				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.52983				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.87444				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.12681				0.00	0	

Contract 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	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.13257				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	100.13796				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.60253				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.63388				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.89801				0.00	1,233,400,000	616,700,00
Total MWAR06 SPOT										0.00	1,233,400,000	616,700,00
Total For MWAR06										0.00	1,233,400,000	616,700,00
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.62592				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.62605				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.99994				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.99988				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			8.19000	102.76948	8.19000	102.74672			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.55000	102.60201	8.55000	102.57867			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.71000	100.80997	10.71000	100.78139			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.35156			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.03880			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.09013			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.14342			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.03007			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.01969			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.11500	102.28339	8.11500	102.26091		18,664,500,000,000.00	2,300,000,000	2,300,000,000	
Total NBK13A SPOT								18,664,500,000,000.00	2,300,000,000	2,300,000,000	
Total For NBK13A								18,664,500,000,000.00	2,300,000,000	2,300,000,000	
NBK16 On 12/02/2025 Spot Bond			8.63000	102.72623	8.63000	102.70265		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			9.36500	105.86332	9.36500	105.83685		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			9.38000	106.14310	9.38000	106.11652				0.00	0	800,00
Total NBK20A SPOT										0.00	0	800,00
Total For NBK20A										0.00	0	800,00
NBK21 On 21/07/2027 Spot Bond			9.62000	105.59409	9.62000	105.56713				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.45000	103.78517	7.45000	103.76424				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.30800	110.09543	8.30800	110.07108				0.00	0	600,00
Total NBK23A SPOT										0.00	0	600,00
Total For NBK23A										0.00	0	600,00
NBK24 On 19/11/2027 Spot Bond			9.35000	110.06039	9.35000	110.03306				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			7.87000	7.87000	7.87000	102.03010				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.64734				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	67.68297	100.00000	67.53399				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.32762				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.24500	109.80604	9.24500	109.77909				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.05000	102.94571	8.05000	102.92364				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.75000	107.08910	8.75000	107.06418				0.00	0	

Contract 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			8.14000	102.73342	8.14000	102.71115				0.00	0	1,100,00
Total NBK30A SPOT										0.00	0	1,100,00
Total For NBK30A										0.00	0	1,100,00
NBK31 On 09/11/2023 Spot Bond			7.95000	104.98684	7.95000	104.96460				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.12122				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.49497				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.95779				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.50500	11.50500	11.50500	79.52204				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.56271				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.43104				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.96899				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.36232				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.73429				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	101.03173				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.51653				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.02579				0.00	0	600,000,00
Total NBK52B SPOT										0.00	0	600,000,00
Total For NBK52B										0.00	0	600,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.18002				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.05790				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.31898				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.07942				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.40407				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.60667				0.00	0	290,000,00
Total NBKB59 SPOT										0.00	0	290,000,00
Total For NBKB59										0.00	0	290,000,00
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.53608				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.91179				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.12287				0.00	0	
Total NBKB62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.63867			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004			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			10.67500	100.00844	10.67500	99.97970			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.33000	100.24508	10.33000	100.21719			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99987			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99987			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11196			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11196			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	100.57939				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.86850				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.27074				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.42383				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.35673				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.72475				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.95077				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.61844				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.78030				0.00	1,740,000,000	871,500,000
Total NGLT1B SPOT										0.00	1,740,000,000	871,500,000
Total For NGLT1B										0.00	1,740,000,000	871,500,000
NGT10 On 25/03/2024 Spot Bond					0.00000	102.52571				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.02435				0.00	0	1,600,000
Total NGT104 SPOT										0.00	0	1,600,000
Total For NGT104										0.00	0	1,600,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.45072				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	105.31525				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.73852				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.03076				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.23888				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.26161				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.44851				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.40026				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	100.16879				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.75467				0.00	0	10,060,000,00
Total NHM016 SPOT										0.00	0	10,060,000,00
Total For NHM016										0.00	0	10,060,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.28659				0.00	2,000,000,000	1,000,000,00
Total NHM018 SPOT										0.00	2,000,000,000	1,000,000,00
Total For NHM018										0.00	2,000,000,000	1,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.34436				0.00	3,500,000,000	3,500,000,00
Total NHM019 SPOT										0.00	3,500,000,000	3,500,000,00
Total For NHM019										0.00	3,500,000,000	3,500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.17522				0.00	0	

Contract 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	101.59000				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	227.67814				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.26000	3.26000	3.26000	220.42803				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.84500	2.84500	2.84500	163.34303				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	114.93106				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.05000	5.05000	5.05000	117.30270				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	162.95267				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.86439	3.45000	267.74477				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.75000	2.75000	2.75000	163.69722				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.90500	2.90500	2.90500	227.42184				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			3.05000	225.86397	3.05000	225.76555				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.07000	91.39633	5.07000	117.01801				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.61433				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	101.00385				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.24201				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.07171				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.43626				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.26372				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.58574				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.96551				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	127.59882				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.04167				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.61029				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.53810				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	100.86037				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	157.97469				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.78989				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.16189				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	95.79315				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.77797				0.00	0	

Contract 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	93.83475				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.16834				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.04402				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.51223				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.04001				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.62029				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.02059				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.12258				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.02059				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.25434				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.59118				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	101.39358				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.53430				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	99.99980				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.20923				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	100.26684				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.61500	9.61500	9.61500	100.14046				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.63786				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	125.15022				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	94.92212				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.99271				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	0.00000				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	124.49774				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	88.00092				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	100.57889				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.59877				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.55256				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.47879				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	109.03207				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B17 On 22/05/2023 Spot Bond					0.00000	100.63015				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2054 Spot Bond					0.00000	100.59127				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	100.51376				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.76002				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.52541				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.55000	105.13986	8.55000	105.11546				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.27000	210.94780	2.27000	210.86029				0.00	0	1,663,780,60
Total NRA023 SPOT										0.00	0	1,663,780,60
Total For NRA023										0.00	0	1,663,780,60
NRA02 On 30/11/2028 Spot Bond			11.44000	107.26644	11.44000	107.23384				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.31428	100.00000	16.27816				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	101.12535				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.87381				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.43808				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.61393				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	99.83595				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	101.08657				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.76584				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	100.24205				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.25121				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.08201				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.80350				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.60000	105.24709	8.60000	105.22260				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			9.00500	106.22789	9.00500	106.20206				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	100.75926				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.41657				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.27471				0.00	0	

Contract 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	99.94329				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.41184				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.10378				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.50115				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.54516				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.48077				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.41385				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.42885				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.97500	107.90071	8.93000	108.03643			864,885,066,172,500.00	1,879,095,829,100	322,705,326,300	
Total R186 SPOT									4,885,066,172,500.00	879,095,829,100	322,705,326,300	
Total For R186									4,885,066,172,500.00	879,095,829,100	322,705,326,300	
R197 On 07/12/2023 Spot Bond			0.95000	335.31645	0.77000	335.89583			105,996,487,500,000.00	111,575,250,000	295,568,225,000	
Total R197 SPOT									15,996,487,500,000.00	111,575,250,000	295,568,225,000	
Total For R197									15,996,487,500,000.00	111,575,250,000	295,568,225,000	
R202 On 07/12/2033 Spot Bond			4.27000	248.64659	4.25000	248.97885			90,074,705,476,000.00	21,094,778,800	174,126,308,700	
Total R202 SPOT									10,074,705,476,000.00	21,094,778,800	174,126,308,700	
Total For R202									10,074,705,476,000.00	21,094,778,800	174,126,308,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			6.95000	100.80393	6.95000	100.78531			457,216,175,000,000.00	65,786,500,000	207,470,000,000
Total R2023 SPOT									57,216,175,000,000.00	65,786,500,000	207,470,000,000
Total For R2023									57,216,175,000,000.00	65,786,500,000	207,470,000,000
R2030 On 31/01/2030 Spot Bond			10.31500	89.37364	10.24000	89.70142			452,397,770,409,500.00	819,427,801,300	784,758,796,400
Total R2030 SPOT									52,397,770,409,500.00	819,427,801,300	784,758,796,400
Total For R2030									52,397,770,409,500.00	819,427,801,300	784,758,796,400
R2032 On 31/03/2032 Spot Bond			10.77500	84.99322	10.71000	85.31234			399,904,073,392,500.00	593,958,614,700	160,936,317,500
Total R2032 SPOT									19,904,073,392,500.00	593,958,614,700	160,936,317,500
Total For R2032									19,904,073,392,500.00	593,958,614,700	160,936,317,500
R2035 On 28/02/2035 Spot Bond			11.03500	86.07233	10.99500	86.28651			221,607,898,959,000.00	563,806,787,400	695,830,681,600
Total R2035 SPOT									21,607,898,959,000.00	563,806,787,400	695,830,681,600
Total For R2035									21,607,898,959,000.00	563,806,787,400	695,830,681,600
R2037 On 31/01/2037 Spot Bond			11.18500	82.20307	11.13500	82.48244			409,484,134,060,000.00	304,826,476,000	183,642,694,900
Total R2037 SPOT									19,484,134,060,000.00	304,826,476,000	183,642,694,900
Total For R2037									19,484,134,060,000.00	304,826,476,000	183,642,694,900
R2040 On 31/01/2040 Spot Bond			11.26000	84.17316	11.22000	84.41008			775,494,508,128,000.00	424,111,412,800	128,632,972,500
Total R2040 SPOT									5,494,508,128,000.00	424,111,412,800	128,632,972,500
Total For R2040									5,494,508,128,000.00	424,111,412,800	128,632,972,500
R2044 On 31/01/2044 Spot Bond			11.25500	81.10216	11.21000	81.37945			884,922,416,261,500.00	522,871,827,300	530,449,921,700
Total R2044 SPOT									14,922,416,261,500.00	522,871,827,300	530,449,921,700
Total For R2044									14,922,416,261,500.00	522,871,827,300	530,449,921,700
R2048 On 28/02/2048 Spot Bond			11.17500	80.15973	11.13500	80.41233			743,313,487,500,000.00	603,428,500,000	996,000,800,000
Total R2048 SPOT									13,313,487,500,000.00	603,428,500,000	996,000,800,000
Total For R2048									13,313,487,500,000.00	603,428,500,000	996,000,800,000
R209 On 31/03/2036 Spot Bond			11.03500	66.63238	10.99000	66.84885			092,161,490,000,000.00	280,214,000,000	577,836,300,000
Total R209 SPOT									2,161,490,000,000.00	280,214,000,000	577,836,300,000
Total For R209									2,161,490,000,000.00	280,214,000,000	577,836,300,000
R210 On 31/03/2028 Spot Bond			2.55000	228.66905	2.55000	228.57246			249,069,245,190,000.00	97,674,213,800	220,182,418,200
Total R210 SPOT									19,069,245,190,000.00	97,674,213,800	220,182,418,200
Total For R210									19,069,245,190,000.00	97,674,213,800	220,182,418,200
R213 On 28/02/2031 Spot Bond			10.64500	80.42150	10.58000	80.70790			409,917,431,449,500.00	226,389,613,100	288,877,986,100
Total R213 SPOT									19,917,431,449,500.00	226,389,613,100	288,877,986,100
Total For R213									19,917,431,449,500.00	226,389,613,100	288,877,986,100
R214 On 28/02/2041 Spot Bond			11.17500	64.16495	11.13000	64.39342			660,088,001,890,000.00	238,039,194,800	412,551,543,700
Total R214 SPOT									10,088,001,890,000.00	238,039,194,800	412,551,543,700

Contract Details	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										10,088,001,890,000.00	238,039,194,800	412,551,543,70
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.60964				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.33716				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.63832				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.08518				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.02102				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.03209				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.96086				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.02095				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.63829				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.19893				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.20749				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	96.78741				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.39310				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.10882				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.62678				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.43393				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.19715				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.98418				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.40870				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.25123				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.42539				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.34471				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	101.80132				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.91705				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.99969				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.99979				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.99962				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	102.68117				0.00	0	20,000,000.00
Total RN2027 SPOT										0.00	0	20,000,000.00
Total For RN2027										0.00	0	20,000,000.00
RW23 On 10/12/2023 Spot Bond			8.77500	103.48342	8.77500	103.45915				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			11.39500	97.82230	11.39500	97.79269				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.88000	95.98060	11.88000	95.95034				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 RWL26									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.25837			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL28									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.92000	97.06498	10.92000	97.03679			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 SBN02									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.21002			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.35954			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.19500	106.09999	9.19500	106.07407			0.00	0	1,400,00
Total SBS20 SPOT									0.00	0	1,400,00
Total For SBS21									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.49018			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.58000	102.88780	8.58000	102.86432			0.00	0	3,700,000,00
Total SBS27 SPOT									0.00	0	3,700,000,00
Total For SBS3									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.32000	99.21013	9.32000	99.18558			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.59500	103.38022	9.59500	103.35375			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.86000	102.27689	8.86000	102.25240			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.90500	101.69850	8.90500	101.67443			0.00	0	

Contract 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			10.28500	98.48314	10.28500	98.45630				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63000	104.00760	6.63000	103.98888				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.15000	107.78207	9.15000	107.75587				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.75500	108.08193	9.75500	108.05396				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.02000	102.42909	7.02000	102.40994				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.24564				0.00	0	20,000,00
Total SBS47 SPOT										0.00	0	20,000,00
Total For SBS47										0.00	0	20,000,00
SBS51 On 31/01/2024 Spot Bond			8.67000	8.67000	8.67000	102.72474				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.22440				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03706				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.01045				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.05432				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	101.36353				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.20249				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.99631				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	101.62941				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.08334				0.00	0	130,000,00
Total SBS65 SPOT										0.00	0	130,000,00
Total For SBS65										0.00	0	130,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	99.93453				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	100.78703				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.36639				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.86180				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.73886				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.35142				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.06244				0.00	0	5,500,000,00
Total SBS74 SPOT										0.00	0	5,500,000,00

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 For SBS74										0.00	0	5,500,000.00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.10068				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.14469				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.17500	330.57427	2.17500	330.43800				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	227.67814				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.43089				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.13046				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	99.81535				0.00	480,000,000	480,000,000
Total SBT102 SPOT										0.00	480,000,000	480,000,000
Total For SBT102										0.00	480,000,000	480,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	102.90722				0.00	0	1,800,000
Total SBT103 SPOT										0.00	0	1,800,000
Total For SBT103										0.00	0	1,800,000
SBT10 On 30/09/2025 Spot Bond					0.00000	103.64435				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	100.27930				0.00	0	18,526,700
Total SBT106 SPOT										0.00	0	18,526,700
Total For SBT106										0.00	0	18,526,700
SBT10 On 08/04/2027 Spot Bond					0.00000	101.86991				0.00	0	

Contract 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	101.64472				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.67503				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.40746				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.47000	105.25083	8.47000	105.22697				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.19782				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.09156				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.71867				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.40145				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.53505				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.95762				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.07161				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			9.88000	94.39421	9.88000	94.36948				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.93030				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.14042				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.75477				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.74499				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.77409				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.79377				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.79377				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.78399				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.76447				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.79355				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.81325				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	100.80834				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.80343				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.83245				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.64500	106.86257	8.64500	106.83786				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.43810				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.14985				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.79420				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.54764				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.55703				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.55039				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.56123				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.65343				0.00	0	

Contract 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	100.71491				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	100.50019				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.19372				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.76311				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.99704				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.19438				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.15064				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.56705				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.94409				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	160.59799				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.90500	108.15209	8.90500	108.12634				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			10.07000	83.21237	10.07000	83.18979				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.82603				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.26756				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.35000	105.73559	8.35000	105.71196				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.20000	115.24422	5.20000	115.18743				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.81638				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.09613				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.79957				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	331.88207				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.15405				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.98478				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	101.25604				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	162.78572				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			5.20000	5.20000	5.20000	115.18743				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	115.27736				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	215.21832				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.45824				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.45170				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02658				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02466				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.53257				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.23193				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01987				0.00	0	

Contract 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	101.29211				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.46658				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.17141				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.96077				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	230.21792				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.08713				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.45826				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	100.27264				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.90500	86.66488	10.90500	86.63988				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.97674				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			3.88000	216.64731	3.88000	216.54808				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.30500	226.68374	5.30500	226.57130				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.79978				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.23677				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.19598				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.35303				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.24881				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.13660				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.43563				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.23688				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.99603				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.12554				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	100.23312				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.52091				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.21644				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.60126				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.50082				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	101.40918				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	101.08922				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.18202				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.32624	116.48941	4.32624	114.48043				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.32982	49.43513	4.32982	117.59876				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.37443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.58217				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.44776				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.18926				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.42000	98.70048	9.42000	98.67566				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.55432				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.64297				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.68132				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.67422				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.56780				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.55997				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.56780				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.55000	99.59092	7.55000	99.57086				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.06000	99.64184	8.06000	99.62044				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.78736				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.89944				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.23986				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.55039				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.57179				0.00	0	1,000,000,0€
Total TFS156 SPOT										0.00	0	1,000,000,0€
Total For TFS156										0.00	0	1,000,000,0€
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84641				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.27950				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.75484				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.13600				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37714				0.00	0	930,000,0€
Total TFS164 SPOT										0.00	0	930,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS164										0.00	0	930,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.85376				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.00274				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.76982				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.64174				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.25749				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.14756				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.59547				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.65577				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	100.58259				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.97000	9.97000	9.97000	103.16290				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.56781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.56492				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.60102				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.62830				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.62964				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.63788				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.67721				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.61906				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.99070				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.86816				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.78580				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.56805				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

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			8.83000	100.11498	8.83000	100.09147				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.57197				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.56962				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.10000	99.87311	6.10000	99.85680				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.58688				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.78912				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.61669				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.61120				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64883				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.63864				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.77951				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.84588				0.00	0	
Total TH16D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.80685				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.60303				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.59129				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.58738				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.63119				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.61320				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.61086				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.77486				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.74601				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.72807				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.51308				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.52489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.63000	102.09776	8.63000	102.07393				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.26388				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.45243				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.40000	103.51715	9.40000	103.49116				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.58204				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.64541				0.00	600,000,000	300,000,000
Total TL30 SPOT										0.00	600,000,000	300,000,000
Total For TL30										0.00	600,000,000	300,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.90599				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.25515				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.85000	106.07335	8.85000	106.04839				0.00	0	400,000,000
Total TN23 SPOT										0.00	0	400,000,000
Total For TN23										0.00	0	400,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	50.46115	100.00000	50.35008				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.78000	100.14068	9.78000	100.11471				0.00	0	1,660,280,000
Total TN25 SPOT										0.00	0	1,660,280,000
Total For TN25										0.00	0	1,660,280,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	18.76099	100.00000	18.71970				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.28000	94.01406	11.28000	93.98603			29,328,000,000.00		2,600,000	19,737,900,00
Total TN27 SPOT									29,328,000,000.00		2,600,000	19,737,900,00
Total For TN27									29,328,000,000.00		2,600,000	19,737,900,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.25487	100.00000	13.22569				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.17000	97.15532	11.17000	97.12663				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.82000	97.98373	11.82000	97.95299				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.35404	8.00000	119.32846				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.20200	96.18904	12.20200	96.15808				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.43000	92.84924	12.43000	92.81866				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.83375	10.75000	104.80376				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	100.97823				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.00897				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.58000	102.18813	5.58000	102.23352				0.00	0	
Total TNI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.20903				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.95000	98.95196	7.95000	100.81057				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.62874				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.06000	103.28340	8.06000	103.26087				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.73298				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.88212				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B2 On 14/11/2022 Spot Bond					0.00000	100.76066				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.26166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.35000	105.30351	8.35000	105.27998				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.26166				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.96000	103.29683	8.96000	103.27209				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.89423				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.91994				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.99947				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.99947				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	97.72301				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP262 On 13/02/2023 Spot Bond					0.00000	97.57239				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.03300				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.55177				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.33173				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.94173				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	101.08290				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.95916				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.96947				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.54726				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.57583				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.46557				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.30033				0.00	0	
Total TWC421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.31054				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.21655				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.25000	100.53382	11.25000	100.50343				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.72071				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.72348				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.73534				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.79861				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.81321				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.83657				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.93964				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.95907				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.43485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.89806				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.71550				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.74843				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.67318				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.42612				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.43802				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.69545				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												71,073,265,724,430,500.007,672,529,109,600 373,572,650,04
Total for SPOT :												71,073,265,724,430,500.00 672,529,109,600 373,572,650,04
Total Futures												71 073 266 015 075 600.00 672,529,112,384 373,573,980,77
Total Options										0.00	0	166,23
Grand Total:												71,073,266,015,075,600.00 672,529,112,384 373,574,147,00