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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2022

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			12.55277	71.58434	12.70245	70.90220			0.00	0	
ES33	On	02/02/2023	Bond Future			12.74608	72.93577	12.90210	72.24179			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.91304	70.65662	13.07561	69.94890			0.00	0	
ES33	On	03/08/2023	Bond Future			13.08263	72.14429	13.25222	71.42192			0.00	0	
ES33	On	02/11/2023	Bond Future			13.26910	69.84793	13.44625	69.11053			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.81504	69.64801	12.97471	68.81596			0.00	0	
ES42	On	02/02/2023	Bond Future			12.98422	70.96404	13.15032	70.11744			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.13781	68.17631	13.31076	67.31278			0.00	0	
ES42	On	03/08/2023	Bond Future			13.28881	69.61297	13.46880	68.73149			0.00	0	
ES42	On	02/11/2023	Bond Future			13.45414	66.79675	13.64188	65.89695			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			166.41919	166.41919	166.24373	166.24373			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 Intere
I2025	On	02/02/2023	Bond Future			167.85116	167.85116	167.67480	167.67480			0.00	0	2
I2025	On	04/05/2023	Bond Future			171.34029	171.34029	171.16182	171.16182			0.00	0	
I2025	On	03/08/2023	Bond Future			173.17473	173.17473	172.99326	172.99326			0.00	0	
I2025	On	02/11/2023	Bond Future			176.77275	176.77275	176.58751	176.58751			0.00	0	
Total I2025 Future												0.00	0	7,41
Total For I2025												0.00	0	7,41
I2029	On	03/11/2022	Bond Future			120.48045	120.48045	120.07006	120.07006			0.00	0	1,08
I2029	On	02/02/2023	Bond Future			122.75490	122.75490	122.33860	122.33860			0.00	0	7
I2029	On	04/05/2023	Bond Future			124.00209	124.00209	123.57819	123.57819			0.00	0	
I2029	On	03/08/2023	Bond Future			126.61026	126.61026	126.17787	126.17787			0.00	0	
I2029	On	02/11/2023	Bond Future			127.88906	127.88906	127.44782	127.44782			0.00	0	
Total I2029 Future												0.00	0	1,82
Total For I2029												0.00	0	1,82
I2033	On	03/11/2022	Bond Future			113.60394	113.60394	112.78006	112.78006			0.00	0	1,4
I2033	On	02/02/2023	Bond Future			115.74866	115.74866	114.91090	114.91090			0.00	0	6,1
I2033	On	04/05/2023	Bond Future			116.76257	116.76257	115.90844	115.90844			0.00	0	
I2033	On	03/08/2023	Bond Future			119.21846	119.21846	118.34671	118.34671			0.00	0	
I2033	On	02/11/2023	Bond Future			120.25340	120.25340	119.36370	119.36370			0.00	0	
Total I2033 Future												0.00	0	7,55
Total For I2033												0.00	0	7,55
I2038	On	03/11/2022	Bond Future			127.50793	127.50793	126.59638	126.59638			0.00	0	5,6
I2038	On	02/02/2023	Bond Future			127.99164	127.99164	127.06464	127.06464			0.00	0	
I2038	On	04/05/2023	Bond Future			130.65284	130.65284	129.70784	129.70784			0.00	0	
I2038	On	03/08/2023	Bond Future			131.41069	131.41069	130.44648	130.44648			0.00	0	
I2038	On	02/11/2023	Bond Future			134.14102	134.14102	133.15664	133.15664			0.00	0	
Total I2038 Future												0.00	0	5,62
Total For I2038												0.00	0	5,62
I2046	On	03/11/2022	Bond Future			113.42778	113.42778	111.45891	111.45891			0.00	0	16,5
I2046	On	02/02/2023	Bond Future			115.56903	115.56903	113.56475	113.56475			0.00	0	
I2046	On	04/05/2023	Bond Future			115.92233	115.92233	113.87746	113.87746			0.00	0	
I2046	On	03/08/2023	Bond Future			118.36109	118.36109	116.27363	116.27363			0.00	0	
I2046	On	02/11/2023	Bond Future			118.69627	118.69627	116.56551	116.56551			0.00	0	
Total I2046 Future												0.00	0	16,54
Total For I2046												0.00	0	16,54
I2050	On	03/11/2022	Bond Future			116.10554	116.10554	114.00033	114.00033			0.00	0	12,5
I2050	On	02/02/2023	Bond Future			116.15610	116.15610	114.01281	114.01281			0.00	0	
I2050	On	04/05/2023	Bond Future			118.57098	118.57098	116.38428	116.38428			0.00	0	
I2050	On	03/08/2023	Bond Future			118.85395	118.85395	116.62184	116.62184			0.00	0	

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			121.32333	121.32333	119.04484	119.04484			0.00	0	
Total I2050 Future												0.00	0	12,56
Total For I2050												0.00	0	12,56
R186	On	03/11/2022	Bond Future			9.32417	107.94035	9.51657	107.28111		5.39	188,895,612.50	1,750	63,18
R186	On	02/02/2023	Bond Future			9.46448	104.65132	9.67178	103.98140		5.69	0.00	0	
R186	On	04/05/2023	Bond Future			9.56067	106.80457	9.78513	106.12191		5.37	0.00	0	
R186	On	03/08/2023	Bond Future			9.65955	103.72198	9.90391	103.02545		5.14	0.00	0	
R186	On	02/11/2023	Bond Future			9.78255	105.85471	10.05016	105.14390		4.72	0.00	0	
Total R186 Future												188,895,612.50	1,750	63,18
R186	On	03/11/2022	Bond Future	8.23	Call			0.02000	0.00002	0,090	3.52	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			4,510.11000	4.51011	3,850,940	3.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.40000	0.00040	1,870	3.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,437.17000	3.43717	2,779,400	3.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.49000	0.00049	2,200	3.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,401.71000	3.40171	2,744,180	3.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			0.58000	0.00058	2,570	3.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,366.27000	3.36627	2,709,020	3.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			44.18000	0.04418	102,040	4.30	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,140.50000	2.14050	1,539,120	4.30	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			198.07000	0.19807	278,140	5.87	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,632.70000	4.63270	4,042,850	5.87	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			201.07000	0.20107	282,230	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,601.77000	4.60177	4,013,010	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			195.22000	0.19522	274,250	5.88	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,663.79000	4.66379	4,072,900	5.88	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,587.92000	3.58792	3,083,030	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			618.36000	0.61836	797,670	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,563.21000	3.56321	3,059,860	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			624.84000	0.62484	805,670	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,538.32000	3.53832	3,036,490	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			611.68000	0.61168	789,450	5.15	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,648.09000	1.64809	1,984,830	4.99	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,143.19000	2.14319	1,783,400	4.99	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,662.83000	1.66283	2,001,250	5.00	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,129.38000	2.12938	1,771,270	5.00	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,677.63000	1.67763	2,017,730	5.00	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,115.64000	2.11564	1,759,210	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			3,337.71000	3.33771	2,862,030	4.26	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,932.36000	2.93236	2,492,150	4.31	0.00	0	

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	9.39	Call		1,151.03000	1.15103	1,423,210	4.31	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,915.93000	2.91593	2,477,300	4.31	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,162.10000	1.16210	1,435,880	4.32	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,899.98000	2.89998	2,462,950	4.32	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		921.59000	0.92159	1,156,720	4.26	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call		2,620.83000	2.62083	3,046,170	4.82	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		1,648.72000	1.64872	1,363,250	4.82	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call		1,140.43000	1.14043	1,411,030	4.31	0.00	0	
Total R186 Option											0.00	0	12,0€
Total For R186											188,895,612.50	1,750	75,2€
R197	On	03/11/2022	Bond Future			336.02068	336.02068	335.89887	335.89887		0.00	0	8€
R197	On	02/02/2023	Bond Future			333.45495	333.45495	333.33581	333.33581		0.00	0	
R197	On	04/05/2023	Bond Future			340.38789	340.38789	340.26937	340.26937		0.00	0	
R197	On	03/08/2023	Bond Future			338.36407	338.36407	338.24523	338.24523		0.00	0	
R197	On	02/11/2023	Bond Future			345.39425	345.39425	345.27300	345.27300		0.00	0	
Total R197 Future											0.00	0	8€
Total For R197											0.00	0	8€
R202	On	03/11/2022	Bond Future			247.39607	247.39607	247.28898	247.28898		0.00	0	6,2€
R202	On	02/02/2023	Bond Future			247.33433	247.33433	247.22887	247.22887		0.00	0	4€
R202	On	04/05/2023	Bond Future			252.47557	252.47557	252.37029	252.37029		0.00	0	
R202	On	03/08/2023	Bond Future			252.90775	252.90775	252.80170	252.80170		0.00	0	
R202	On	02/11/2023	Bond Future			258.16253	258.16253	258.05420	258.05420		0.00	0	
Total R202 Future											0.00	0	6,6€
Total For R202											0.00	0	6,6€
R2023	On	03/11/2022	Bond Future			7.30636	101.59724	7.36848	101.57830	0.44	0.00	0	11,8€
Total R2023 Future											0.00	0	11,8€
R2023	On	03/11/2022	Bond Future	6.25	Call		0.00000	0.00000	0,000	0.25	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		342.06000	0.34206	323,120	0.25	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.00000	0.00000	0,000	0.25	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		339.00000	0.33900	320,060	0.25	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.00000	0.00000	0,000	0.25	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		335.93000	0.33593	316,990	0.25	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	11,8€
R2030	On	03/11/2022	Bond Future			10.79733	88.35485	10.93686	87.73173	9.05	265,064,550.00	3,000	62,2€
R2030	On	02/02/2023	Bond Future			10.95335	85.99554	11.09970	85.36211	9.76	0.00	0	5,2€
R2030	On	04/05/2023	Bond Future			11.08683	87.76626	11.24051	87.12069	9.37	0.00	0	
R2030	On	03/08/2023	Bond Future			11.22815	85.58641	11.39008	84.92766	9.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/11/2023	Bond Future			11.37490	87.34631	11.54552	86.67401	8.46	0.00	0	
Total R2030 Future											265,064,550.00	3,000	67,45
R2030	On	03/11/2022	Bond Future	9.70	Call			0.02000	0.00002	0,050	5.32	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,730.41000	5.73041	5,107,320	5.32	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1.66000	0.00166	4,420	5.35	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,921.00000	3.92100	3,300,640	5.35	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2.00000	0.00200	5,210	5.39	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			242.09000	0.24209	134,330	10.65	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,874.30000	3.87430	3,254,390	5.39	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2.39000	0.00239	6,120	5.44	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,827.68000	3.82768	3,208,290	5.44	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			10.98000	0.01098	23,850	5.91	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,367.89000	3.36789	2,757,640	5.91	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,998.41000	2.99841	3,513,770	10.65	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			75.69000	0.07569	97,470	10.02	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,566.64000	9.56664	8,954,990	10.02	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			82.61000	0.08261	106,170	10.02	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			9,376.88000	9.37688	8,767,010	10.02	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			235.33000	0.23533	296,600	9.73	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,734.74000	6.73474	6,162,580	9.73	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			289.79000	0.28979	363,710	9.64	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,177.11000	6.17711	5,617,600	9.64	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			44.83000	0.04483	58,360	10.02	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,676.70000	10.67670	10,056,800	10.02	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			308.65000	0.30865	386,860	9.61	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			6,008.67000	6.00867	5,453,450	9.61	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			366.20000	0.36620	457,230	9.54	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,553.66000	5.55366	5,011,260	9.54	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			106.74000	0.10674	136,370	10.02	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,814.06000	8.81406	8,210,260	10.02	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			401.37000	0.40137	500,040	9.50	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,310.79000	5.31079	4,776,030	9.50	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			407.51000	0.40751	507,500	9.49	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,270.69000	5.27069	4,737,250	9.49	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			294.40000	0.29440	369,380	9.64	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			6,134.85000	6.13485	5,576,400	9.64	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,060.72000	2.06072	2,391,520	9.69	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,801.46000	1.80146	1,498,830	9.69	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			2,532.86000	2.53286	2,904,780	9.86	0	5,00

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R2030	On	02/02/2023	Bond Future	11.35	Put			1,463.24000	1.46324	1,201,730	9.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			395.31000	0.39531	492,680	9.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,350.99000	5.35099	4,814,930	9.50	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,081.57000	3.08157	3,493,410	10.05	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,169.55000	1.16955	947,960	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,968.11000	1.96811	2,289,950	9.66	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,880.72000	1.88072	1,569,130	9.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			6,053.76000	6.05376	5,535,870	9.00	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			193.63000	0.19363	237,750	9.34	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.03	Put			10,105.86000	10.10586	9,504,410	9.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			405.43000	0.40543	489,430	9.19	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put			7,721.05000	7.72105	7,159,480	9.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,251.48000	4.25148	3,810,510	8.96	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			451.62000	0.45162	543,860	9.15	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.67	Put			7,350.86000	7.35086	6,797,530	9.15	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			514.00000	0.51400	617,120	9.10	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.78	Put			6,907.54000	6.90754	6,365,090	9.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			661.18000	0.66118	788,860	9.00	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	11.34	Put			2,317.11000	2.31711	2,016,150	9.45	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,069.42000	1.06942	1,256,080	8.93	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.42	Put			4,589.11000	4.58911	4,130,200	8.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,200.54000	1.20054	1,403,480	8.96	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,281.53000	4.28153	3,838,900	8.96	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,214.21000	1.21421	1,418,810	8.96	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			923.82000	0.92382	777,510	10.58	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.54	Call			1,227.99000	1.22799	1,434,250	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,221.57000	4.22157	3,782,260	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,386.38000	1.38638	1,611,150	9.00	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put			3,901.16000	3.90116	3,480,360	9.00	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,731.75000	2.73175	3,076,360	9.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			873.59000	0.87359	733,990	10.65	0.00	0	30
R2030	On	04/05/2023	Bond Future	11.62	Call			3,428.17000	3.42817	3,817,550	9.70	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,860.26000	1.86026	1,604,070	9.70	0.00	0	30
R2030	On	04/05/2023	Bond Future	12.04	Call			4,594.68000	4.59468	5,042,540	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,334.05000	1.33405	1,136,340	10.11	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			5,988.53000	5.98853	6,487,790	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,208.36000	6.20836	6,714,330	10.65	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,440.51000	1.44051	1,663,870	8.54	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put			4,504.62000	4.50462	4,069,230	8.54	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			2,691.88000	2.69188	3,024,670	8.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,854.33000	2.85433	2,528,370	8.92	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,713.35000	2.71335	3,047,670	8.92	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,835.23000	2.83523	2,510,800	8.92	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,127.61000	1.12761	1,314,580	8.51	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,258.24000	5.25824	4,786,460	8.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,933.01000	5.93301	6,421,640	10.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,246.72000	1.24672	1,076,600	10.04	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		6,828.12000	6.82812	7,343,240	10.33	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,021.95000	1.02195	878,320	10.33	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,670.18000	2.67018	3,001,450	8.91	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,873.22000	2.87322	2,545,740	8.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,591.31000	4.59131	4,162,820	7.93	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,655.64000	1.65564	1,896,560	7.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,643.28000	4.64328	4,211,900	7.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,670.38000	1.67038	1,912,730	7.93	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,617.08000	4.61708	4,187,130	7.93	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,685.53000	1.68553	1,929,340	7.93	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											265,064,550.00	3,000	88,94
R2032	On	03/11/2022	Bond Future			11.26020	83.68581	11.39936	82.98943	10.80	0.00	0	171,14
R2032	On	02/02/2023	Bond Future			11.41496	85.24511	11.56008	84.53695	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future			11.54536	82.83588	11.69682	82.11397	11.48	0.00	0	
R2032	On	03/08/2023	Bond Future			11.67685	84.56137	11.83510	83.82472	10.62	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.82228	82.13969	11.98789	81.38791	10.34	0.00	0	
Total R2032 Future											0.00	0	173,7
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	8.23	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		11,336.57000	11.33657	10,640,190	8.23	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,000	8.23	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		11,041.90000	11.04190	10,345,520	8.23	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.00000	0.00000	0,000	8.23	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.92	Put		7,823.57000	7.82357	7,127,230	7.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		0.24000	0.00024	0,510	7.73	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,765.13000	6.76513	6,069,020	7.73	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		0.36000	0.00036	0,780	7.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		6,489.41000	6.48941	5,793,450	7.69	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		6,214.88000	6.21488	5,519,130	7.65	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		4.78000	0.00478	10,140	7.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,701.33000	4.70133	4,010,310	7.42	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		10.30000	0.01030	20,700	7.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			4,332.82000	4.33282	3,646,840	7.64	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.05000	0.00005	0,090	7.89	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,819.50000	3.81950	3,146,750	8.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			30.17000	0.03017	55,570	8.05	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,769.23000	3.76923	3,098,250	8.05	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,205.29000	1.20529	1,573,200	10.65	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			953.82000	0.95382	625,350	10.65	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			0.55000	0.00055	1,180	7.65	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			10,456.22000	10.45622	9,759,840	8.23	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,512.46000	1.51246	1,928,480	10.94	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			767.43000	0.76743	487,070	10.94	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			4,447.81000	4.44781	5,081,020	12.84	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			125.48000	0.12548	62,310	12.84	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			27.62000	0.02762	51,250	8.01	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			34.59000	0.03459	46,260	10.67	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			11,994.11000	11.99411	11,297,620	10.67	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			52.29000	0.05229	69,310	10.67	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			11,088.06000	11.08806	10,396,920	10.67	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			147.41000	0.14741	190,590	10.63	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			8,648.32000	8.64832	7,983,340	10.63	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			238.60000	0.23860	304,550	10.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,424.73000	7.42473	6,782,520	10.58	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			267.62000	0.26762	340,480	10.56	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			7,129.00000	7.12900	6,493,700	10.56	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			359.67000	0.35967	453,520	10.53	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,362.66000	6.36266	5,748,350	10.53	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			366.22000	0.36622	461,520	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,315.93000	6.31593	5,703,070	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			372.87000	0.37287	469,630	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,269.34000	6.26934	5,657,940	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			444.55000	0.44455	556,720	10.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,810.94000	5.81094	5,214,950	10.50	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			591.23000	0.59123	733,200	10.46	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			5,066.19000	5.06619	4,500,000	10.46	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,545.23000	2.54523	2,931,800	11.28	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,918.12000	1.91812	1,596,530	11.28	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,979.57000	2.97957	3,400,920	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,636.40000	1.63640	1,349,590	11.47	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			6,108.65000	6.10865	6,687,520	12.67	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			598.33000	0.59833	469,040	12.67	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put			5,257.52000	5.25752	4,744,480	10.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,226.20000	1.22620	1,436,910	10.77	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,222.08000	5.22208	4,710,880	10.77	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,677.77000	3.67777	3,260,610	11.11	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,435.29000	8.43529	9,036,320	13.50	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			747.49000	0.74749	626,610	13.50	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			897.21000	0.89721	1,063,690	10.72	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,219.33000	6.21933	5,663,900	10.72	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,211.13000	1.21113	1,420,000	10.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,241.17000	1.24117	1,453,720	10.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,186.58000	5.18658	4,677,220	10.78	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,109.36000	2.10936	2,414,110	11.11	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			2,999.22000	2.99922	3,364,870	10.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,394.26000	3.39426	3,023,260	10.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,023.51000	3.02351	3,390,860	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,372.00000	3.37200	3,002,700	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,047.89000	3.04789	3,416,950	10.41	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,349.86000	3.34986	2,982,270	10.41	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,373.86000	3.37386	3,764,760	10.53	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,074.29000	3.07429	2,728,540	10.53	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,437.17000	5.43717	4,955,530	9.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,937.01000	1.93701	2,208,750	9.81	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,406.42000	5.40642	4,926,380	9.81	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,902.86000	1.90286	2,171,390	9.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,467.72000	5.46772	4,984,470	9.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,920.05000	1.92005	2,190,190	9.80	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												0.00	0	198,22
R2035	On	03/11/2022	Bond Future			11.59356	84.06987	11.73257	83.29150		12.16	235,395,636.00	2,800	63,70
R2035	On	02/02/2023	Bond Future			11.74652	85.63629	11.89114	84.84467		12.91	0.00	0	108,80
R2035	On	04/05/2023	Bond Future			11.86985	82.89158	12.02014	82.08452		13.16	0.00	0	
R2035	On	03/08/2023	Bond Future			11.99568	84.61797	12.15212	83.79440		12.26	0.00	0	
R2035	On	02/11/2023	Bond Future			12.13610	81.85229	12.29911	81.01178		12.08	0.00	0	
Total R2035 Future												235,395,636.00	2,800	172,56
R2035	On	03/11/2022	Bond Future	9.82	Call			0.03000	0.00003	0,040	10.90	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			11,708.80000	11.70880	10,930,440	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1.30000	0.00130	2,120	10.85	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.30	Put			8,558.72000	8.55872	7,781,170	10.85	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			7.94000	0.00794	12,980	10.82	0.00	0	

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	11.13	Put			3,621.02000	3.62102	2,926,820	11.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			103.26000	0.10326	48,210	13.77	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			87.73000	0.08773	135,480	11.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,371.87000	4.37187	3,641,250	11.07	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			117.38000	0.11738	178,990	11.14	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			4,043.59000	4.04359	3,326,830	11.14	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			168.76000	0.16876	252,930	11.23	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,858.17000	6.85817	6,084,840	10.82	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			176.22000	0.17622	263,540	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,569.50000	3.56950	2,878,450	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			183.94000	0.18394	274,480	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,518.29000	3.51829	2,830,460	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,136.22000	5.13622	5,859,540	13.77	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			62.21000	0.06221	82,850	11.68	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			12,070.71000	12.07071	11,299,730	11.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			343.17000	0.34317	435,440	11.70	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,573.53000	7.57353	6,874,180	11.70	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			50.43000	0.05043	67,480	11.68	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			12,589.81000	12.58981	11,815,240	11.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			56.05000	0.05605	74,820	11.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,329.47000	12.32947	11,556,620	11.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			528.90000	0.52890	661,030	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,363.16000	6.36316	5,703,670	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			167.74000	0.16774	217,640	11.69	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			9,520.48000	9.52048	8,778,760	11.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			317.00000	0.31700	403,290	11.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,793.39000	7.79339	7,088,060	11.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			742.85000	0.74285	915,680	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,447.25000	5.44725	4,828,460	11.77	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			356.94000	0.35694	452,310	11.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,464.65000	7.46465	6,768,400	11.70	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			519.52000	0.51952	649,730	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,413.83000	6.41383	5,752,420	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			7,407.36000	7.40736	8,065,900	14.75	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			624.52000	0.62452	491,440	14.75	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			538.41000	0.53841	672,490	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,312.68000	6.31268	5,655,140	11.71	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			729.26000	0.72926	899,710	11.76	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			5,492.61000	5.49261	4,871,440	11.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			2,670.12000	2.67012	3,080,020	12.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.94	Put		2,405.15000	2.40515	2,023,430	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		2,791.36000	2.79136	3,211,820	12.88	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,310.40000	2.31040	1,939,240	12.88	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,731.06000	9.73106	9,031,360	12.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		658.94000	0.65894	790,770	12.15	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,767.52000	8.76752	8,092,290	12.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,925.10000	5.92510	5,353,700	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,392.43000	1.39243	1,630,070	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,882.67000	5.88267	5,313,250	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		211.84000	0.21184	262,400	12.15	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		13,071.84000	13.07184	12,315,340	12.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		513.47000	0.51347	620,830	12.15	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,310.49000	2.31049	2,002,770	13.43	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,180.20000	7.18020	7,790,140	14.41	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,321.91000	1.32191	1,124,790	14.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,331.73000	1.33173	1,561,460	12.14	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		6,052.79000	6.05279	5,475,460	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,377.24000	1.37724	1,612,900	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,407.97000	1.40797	1,647,600	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,840.64000	5.84064	5,273,210	12.14	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,607.65000	4.60765	5,106,990	13.43	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,281.91000	3.28191	3,677,960	11.99	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,135.61000	4.13561	3,708,090	11.99	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,308.14000	3.30814	3,706,080	12.00	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,108.81000	4.10881	3,683,180	12.00	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,255.78000	3.25578	3,649,940	11.98	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,162.56000	4.16256	3,733,150	11.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,764.68000	6.76468	6,207,520	11.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,039.53000	2.03953	2,324,550	11.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,725.30000	6.72530	6,169,810	11.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,055.76000	2.05576	2,342,440	11.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,686.06000	6.68606	6,132,230	11.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,023.40000	2.02340	2,306,750	11.38	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											235,395,636.00	2,800	185,71
R2037	On	03/11/2022	Bond Future			11.71416	80.27293	11.86816	79.40233	12.91	126,189,045.96	1,572	60,11
R2037	On	02/02/2023	Bond Future			11.85553	77.51265	12.01544	76.62703	14.51	0.00	0	76,24
R2037	On	04/05/2023	Bond Future			11.97866	79.10943	12.14464	78.20637	14.04	0.00	0	
R2037	On	03/08/2023	Bond Future			12.10660	76.49915	12.27923	75.57754	13.82	0.00	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	02/11/2023	Bond Future			12.23484	78.07222	12.41421	77.13171		12.92	0.00	0	
Total R2037 Future												126,189,045.96	1,572	136,42
R2037	On	03/11/2022	Bond Future	11.30	Call			191.55000	0.19155	303,190	11.83	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,477.29000	3.47729	2,718,330	11.83	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			199.88000	0.19988	315,500	11.84	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,426.01000	3.42601	2,671,030	11.84	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			208.54000	0.20854	328,230	11.85	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,375.13000	3.37513	2,624,220	11.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			581.91000	0.58191	743,510	13.19	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,290.28000	6.29028	5,566,260	13.19	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			593.59000	0.59359	757,630	13.21	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,240.92000	6.24092	5,519,340	13.21	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			605.43000	0.60543	771,940	13.22	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,191.79000	6.19179	5,472,680	13.22	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			666.81000	0.66681	845,920	13.28	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,949.30000	5.94930	5,242,790	13.28	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,467.51000	2.46751	2,904,360	14.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,717.63000	2.71763	2,268,860	14.46	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,376.61000	7.37661	6,679,870	12.95	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,141.41000	6.14141	5,502,080	13.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,393.32000	1.39332	1,659,370	13.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,099.76000	6.09976	5,462,750	13.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,410.76000	1.41076	1,679,150	13.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,058.30000	6.05830	5,423,630	13.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			995.11000	0.99511	1,201,430	12.95	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,361.88000	2.36188	2,741,410	13.45	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,366.85000	4.36685	3,843,320	13.45	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			8,886.29000	8.88629	9,621,160	16.17	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,006.67000	1.00667	838,480	16.17	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,376.01000	1.37601	1,639,740	13.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,314.47000	3.31447	3,764,280	13.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,163.95000	4.16395	3,692,150	13.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,340.92000	3.34092	3,792,860	13.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,136.63000	4.13663	3,666,960	13.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,367.47000	3.36747	3,821,530	13.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,109.47000	4.10947	3,641,920	13.42	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,729.00000	6.72900	6,118,630	12.19	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,109.26000	2.10926	2,435,440	12.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,804.80000	6.80480	6,190,470	12.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,128.05000	2.12805	2,456,210	12.19	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,766.82000	6.76682	6,154,470	12.19	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,146.94000	2.14694	2,477,080	12.19	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												126,189,045.96	1,572	138,85
R2040	On	03/11/2022	Bond Future			11.79736	81.99284	11.94622	81.09190		13.58	478,018,257.20	5,830	55,48
R2040	On	02/02/2023	Bond Future			11.93468	79.01430	12.08920	78.09773		15.29	0.00	0	64,68
R2040	On	04/05/2023	Bond Future			12.05419	80.64216	12.21446	79.70761		14.80	0.00	0	
R2040	On	03/08/2023	Bond Future			12.17813	77.81343	12.34471	76.85966		14.61	0.00	0	
R2040	On	02/11/2023	Bond Future			12.30183	79.41353	12.47478	78.44022		13.67	0.00	0	
Total R2040 Future												478,018,257.20	5,830	120,17
R2040	On	03/11/2022	Bond Future	10.10	Call			0.05000	0.00005	0,080	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,429.71000	12.42971	11,528,800	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			2.54000	0.00254	4,410	12.10	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,779.99000	8.77999	7,880,920	12.10	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			5.00000	0.00500	8,670	12.09	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.30	Put			4,182.49000	4.18249	3,367,560	12.43	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,565.21000	3.56521	2,792,390	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			9.47000	0.00947	16,340	12.07	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,388.87000	7.38887	6,494,800	12.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			92.73000	0.09273	149,560	12.31	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.20	Put			4,778.07000	4.77807	3,933,960	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			150.13000	0.15013	236,140	12.43	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			329.51000	0.32951	173,600	14.59	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.39	Call			222.67000	0.22267	342,330	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,674.17000	3.67417	2,892,890	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			232.14000	0.23214	355,990	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,619.50000	3.61950	2,842,410	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			241.92000	0.24192	370,040	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			8,079.07000	8.07907	7,181,800	12.09	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			344.25000	0.34425	514,650	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			3,094.47000	3.09447	2,363,930	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,505.00000	1.50500	1,987,490	13.58	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,183.48000	1.18348	765,030	13.58	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,654.73000	3.65473	4,399,760	14.59	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			85.20000	0.08520	115,370	13.83	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,713.26000	12.71326	11,826,860	13.83	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			91.93000	0.09193	124,210	13.83	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			12,497.72000	12.49772	11,613,430	13.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023	Bond Future	10.93	Call		450.88000	0.45088	578,360	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,763.27000	7.76327	6,974,180	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		477.18000	0.47718	610,770	13.86	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,587.02000	7.58702	6,804,040	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		616.11000	0.61611	780,690	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,790.52000	6.79052	6,038,530	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		627.04000	0.62704	793,980	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,735.24000	6.73524	5,985,610	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		638.25000	0.63825	807,570	13.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,680.33000	6.68033	5,933,080	13.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		720.39000	0.72039	906,960	13.87	0.00	0	6:
R2040	On	02/02/2023	Bond Future	11.19	Put		6,301.86000	6.30186	5,571,860	13.87	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		2,677.57000	2.67757	3,137,190	14.99	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,790.54000	2.79054	2,333,590	14.99	0.00	0	6:
R2040	On	02/02/2023	Bond Future	12.24	Call		3,229.40000	3.22940	3,740,870	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,351.10000	2.35110	1,946,000	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,331.80000	3.33180	3,852,080	15.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,280.65000	2.28065	1,884,360	15.33	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,664.27000	13.66427	12,799,830	13.66	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		10,040.38000	10.04038	9,249,870	13.66	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		851.06000	0.85106	1,028,440	13.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,936.68000	8.93668	8,179,510	13.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,570.94000	1.57094	1,853,730	13.81	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,447.08000	6.44708	5,795,320	13.81	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		279.08000	0.27908	349,190	13.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,402.72000	6.40272	5,753,390	13.82	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,609.68000	1.60968	1,897,340	13.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,358.81000	6.35881	5,711,920	13.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,708.93000	1.70893	2,008,840	13.88	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		6,141.88000	6.14188	5,507,240	13.88	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		657.95000	0.65795	801,990	13.66	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		5,527.71000	5.52771	6,132,010	15.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,367.52000	2.36752	2,037,270	15.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,084.85000	8.08485	8,798,390	16.63	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,440.62000	1.44062	1,219,610	16.63	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		1,590.13000	1.59013	1,875,350	13.82	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,653.18000	3.65318	4,124,110	14.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,423.03000	4.42303	3,940,190	14.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,681.87000	3.68187	4,154,980	14.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,394.16000	4.39416	3,913,500	14.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/08/2023	Bond Future	12.23	Call			3,710.39000	3.71039	4,185,670	14.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,365.18000	4.36518	3,886,690	14.28	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,393.83000	7.39383	6,756,410	12.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,223.30000	2.22330	2,555,090	12.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,477.18000	7.47718	6,835,660	12.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,243.50000	2.24350	2,577,340	12.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,435.57000	7.43557	6,796,100	12.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,263.49000	2.26349	2,599,380	12.92	0.00	0	
Total R2040 Option												0.00	0	11,15
Total For R2040												478,018,257.20	5,830	131,37
R2044	On	03/11/2022	Bond Future			11.76899	78.95833	11.93294	77.95048		14.30	12,238,541.15	155	74,36
R2044	On	02/02/2023	Bond Future			11.89787	76.04844	12.06797	75.02295		16.13	0.00	0	31,7
R2044	On	04/05/2023	Bond Future			12.00950	77.61530	12.18582	76.56945		15.62	0.00	0	
R2044	On	03/08/2023	Bond Future			12.12492	74.84876	12.30801	73.78145		15.45	0.00	0	
R2044	On	02/11/2023	Bond Future			12.23972	76.38791	12.42965	75.29867		14.46	0.00	0	
Total R2044 Future												12,238,541.15	155	106,07
R2044	On	03/11/2022	Bond Future	10.10	Call			0.04000	0.00004	0,080	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			12,684.66000	12.68466	11,676,850	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			2.63000	0.00263	5,070	12.75	0.00	0	1,6
R2044	On	03/11/2022	Bond Future	10.60	Put			8,897.20000	8.89720	7,891,790	12.75	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			9.97000	0.00997	18,850	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,661.84000	3.66184	2,800,790	13.22	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			245.82000	0.24582	397,590	13.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,606.36000	3.60636	2,750,280	13.24	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			7,462.32000	7.46232	6,463,350	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			256.14000	0.25614	413,000	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,551.33000	3.55133	2,700,340	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			159.26000	0.15926	265,700	13.10	0.00	0	1,6
R2044	On	03/11/2022	Bond Future	11.30	Put			4,178.27000	4.17827	3,276,860	13.10	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			235.86000	0.23586	382,660	13.22	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			689.45000	0.68945	893,820	14.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,583.70000	6.58370	5,762,580	14.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			701.63000	0.70163	908,850	14.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,528.28000	6.52828	5,710,010	14.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			713.85000	0.71385	923,920	14.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,472.99000	6.47299	5,657,570	14.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			764.54000	0.76454	986,270	14.63	0.00	0	1,3
R2044	On	02/02/2023	Bond Future	11.20	Put			6,254.60000	6.25460	5,450,840	14.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,258.52000	2.25852	2,726,900	15.52	0.00	0	1,3

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	02/02/2023	Bond Future	11.90	Put		3,271.02000	3.27102	2,713,910	15.52		0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		2,554.15000	2.55415	3,058,540	15.68		0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,961.11000	2.96111	2,440,010	15.68		0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,185.49000	4.18549	3,635,100	15.25		0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		1,637.95000	1.63795	1,966,260	14.57		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,431.10000	6.43110	5,713,560	14.57		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,658.01000	1.65801	1,989,100	14.58		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,386.12000	6.38612	5,671,360	14.58		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,475.08000	3.47508	2,992,200	15.62		0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		1,678.22000	1.67822	2,012,100	14.59		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,341.38000	6.34138	5,629,410	14.59		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,402.02000	2.40202	2,826,640	14.92		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,032.74000	5.03274	4,411,510	14.92		0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		3,082.59000	3.08259	3,578,050	15.25		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		3,849.70000	3.84970	4,412,670	15.62		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		3,690.30000	3.69030	4,222,080	15.04		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,492.41000	4.49241	3,956,880	15.04		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		3,632.78000	3.63278	4,159,650	15.02		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,552.35000	4.55235	4,011,910	15.02		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		3,661.49000	3.66149	4,190,820	15.03		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,522.29000	4.52229	3,984,310	15.03		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,512.69000	7.51269	6,803,940	13.64		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,314.45000	2.31445	2,697,280	13.65		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,469.95000	7.46995	6,763,540	13.65		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,273.03000	2.27303	2,651,190	13.63		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,555.62000	7.55562	6,844,540	13.63		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,293.69000	2.29369	2,674,180	13.64		0.00	0	
Total R2044 Option											0.00	0	19,60	
Total For R2044											12,238,541.15	155	125,70	
R2048	On	03/11/2022	Bond Future			11.70126	77.83530	11.85497	76.86675	14.78		0.00	0	248,00
R2048	On	02/02/2023	Bond Future			11.82328	79.32242	11.98268	78.33701	15.74		0.00	0	
R2048	On	04/05/2023	Bond Future			11.92850	76.49230	12.09368	75.48738	16.16		0.00	0	
R2048	On	03/08/2023	Bond Future			12.03789	78.04789	12.20934	77.02232	15.08		0.00	0	
R2048	On	02/11/2023	Bond Future			12.14836	75.23002	12.32625	74.18335	14.96		0.00	0	
Total R2048 Future											0.00	0	248,00	
R2048	On	03/11/2022	Bond Future	10.00	Call		0.03000	0.00003	0,050	13.25		0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,333.60000	13.33360	12,365,070	13.25		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		4.22000	0.00422	7,620	13.17		0.00	0	80
R2048	On	03/11/2022	Bond Future	10.60	Put		8,603.98000	8.60398	7,638,830	13.17		0.00	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
R2048	On	03/11/2022	Bond Future	10.70	Call		8.25000	0.00825	14,790	13.16	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,861.10000	7.86110	6,899,090	13.16	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		238.80000	0.23880	376,170	13.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,707.16000	3.70716	2,875,980	13.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,506.36000	1.50636	2,026,390	14.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		1,226.74000	1.22674	778,220	14.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		138.96000	0.13896	226,540	13.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		4,424.08000	4.42408	3,543,110	13.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		219.21000	0.21921	347,300	13.54	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		3,822.67000	3.82267	2,982,210	13.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		228.85000	0.22885	361,530	13.55	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,764.71000	3.76471	2,928,840	13.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		734.09000	0.73409	933,130	14.38	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,633.51000	6.63351	5,847,140	14.38	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		763.27000	0.76327	968,230	14.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,523.19000	6.52319	5,742,740	14.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,021.03000	2.02103	2,426,910	15.23	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,784.49000	3.78449	3,204,960	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		625.06000	0.62506	801,220	14.28	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		7,086.69000	7.08669	6,277,440	14.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		705.67000	0.70567	898,870	14.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,745.01000	6.74501	5,952,800	14.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		719.72000	0.71972	915,830	14.37	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,689.04000	6.68904	5,899,740	14.37	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		177.06000	0.17706	238,040	14.26	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		11,081.20000	11.08120	10,156,770	14.26	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,667.45000	1.66745	1,981,660	15.00	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,523.61000	6.52361	5,832,900	15.00	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,688.07000	1.68807	2,004,990	15.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,477.05000	6.47705	5,789,050	15.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,709.06000	1.70906	2,028,690	15.02	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,430.95000	6.43095	5,745,660	15.02	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		3,863.86000	3.86386	4,376,160	14.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,575.04000	4.57504	4,061,770	14.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		3,894.10000	3.89410	4,408,740	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,545.22000	4.54522	4,034,290	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,924.44000	3.92444	4,441,400	14.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,515.59000	4.51559	4,006,980	14.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,341.73000	2.34173	2,707,010	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,634.83000	7.63483	6,953,440	14.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,360.81000	2.36081	2,728,260	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,588.22000	7.58822	6,909,000	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,379.71000	2.37971	2,749,320	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,541.52000	7.54152	6,864,460	14.08	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											0.00	0	254,90
R209	On	03/11/2022	Bond Future			11.58036	64.81734	11.72902	64.09179	13.70	92,429,526.84	1,426	19,00
R209	On	02/02/2023	Bond Future			11.71232	66.02501	11.86625	65.28698	14.60	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.82375	64.22956	11.98319	63.47693	14.85	110,795,991.00	1,725	2,90
R209	On	03/08/2023	Bond Future			11.93467	65.56744	12.09989	64.79938	13.87	0.00	0	
R209	On	02/11/2023	Bond Future			12.05490	63.76377	12.22630	62.97990	13.63	0.00	0	
Total R209 Future											203,225,517.84	3,151	24,07
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	12.28	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		13,794.74000	13.79474	13,069,190	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,225.23000	12.22523	11,499,680	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.10000	0.00010	0,180	12.25	0.00	0	7,70
R209	On	03/11/2022	Bond Future	10.00	Put		9,215.06000	9.21506	8,489,590	12.25	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		574.98000	0.57498	814,030	13.23	0.00	0	1,10
R209	On	03/11/2022	Bond Future	11.50	Put		1,697.64000	1.69764	1,211,140	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,860.88000	1.86088	2,354,930	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		568.05000	0.56805	336,550	14.18	0.00	0	7,70
R209	On	03/11/2022	Bond Future	11.01	Call		84.17000	0.08417	135,420	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,705.03000	3.70503	3,030,730	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		88.40000	0.08840	141,860	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,656.93000	3.65693	2,984,840	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		92.80000	0.09280	148,550	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,609.05000	3.60905	2,939,250	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		4.34000	0.00434	7,600	12.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,371.94000	6.37194	5,649,650	12.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		47.50000	0.04750	78,540	12.36	0.00	0	1,10
R209	On	03/11/2022	Bond Future	10.90	Put		4,247.83000	4.24783	3,553,320	12.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		80.10000	0.08010	129,200	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,753.35000	3.75335	3,076,900	12.49	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.79	Call		413.90000	0.41390	529,120	13.24	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,839.15000	5.83915	5,216,340	13.24	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		421.57000	0.42157	538,530	13.24	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,793.46000	5.79346	5,172,390	13.24	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		406.25000	0.40625	519,720	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	02/02/2023	Bond Future	10.78	Put		5,884.93000	5.88493	5,260,370	13.24		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,147.79000	1.14779	1,361,480	13.82		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,429.56000	5.42956	4,890,620	13.82		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,306.34000	4.30634	4,787,050	15.61		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,951.58000	1.95158	1,679,660	15.61		0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.00	Call		994.85000	0.99485	1,187,700	13.71		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,844.69000	5.84469	5,284,910	13.71	13,212,275.00		2,500	10,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,118.96000	1.11896	1,328,810	13.80		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,503.52000	5.50352	4,960,740	13.80		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,133.40000	1.13340	1,345,180	13.81		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,466.53000	5.46653	4,925,680	13.81		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		247.46000	0.24746	309,290	13.71		0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		10,580.55000	10.58055	9,889,750	13.71		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,863.76000	2.86376	3,237,350	13.52		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,606.83000	3.60683	3,212,360	13.52		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,886.73000	2.88673	3,262,110	13.53		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,582.97000	3.58297	3,190,290	13.53		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,840.86000	2.84086	3,212,670	13.51		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,630.82000	3.63082	3,234,570	13.51		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,782.97000	1.78297	2,050,410	12.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,988.81000	5.98881	5,472,380	12.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,799.19000	1.79919	2,068,290	12.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,955.41000	5.95541	5,440,640	12.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,767.07000	1.76707	2,032,870	12.88		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		6,022.58000	6.02258	5,504,510	12.88		0.00	0	
Total R209 Option											13,212,275.00	2,500	60,77	
Total For R209											216,437,792.84	5,651	84,84	
R210	On	03/11/2022	Bond Future			228.29558	228.29558	227.62888	227.62888			0.00	0	40
R210	On	02/02/2023	Bond Future			232.60553	232.60553	231.92955	231.92955			0.00	0	30
R210	On	04/05/2023	Bond Future			234.33381	234.33381	233.64594	233.64594			0.00	0	
R210	On	03/08/2023	Bond Future			239.26304	239.26304	238.56145	238.56145			0.00	0	
R210	On	02/11/2023	Bond Future			241.01434	241.01434	240.29839	240.29839			0.00	0	
Total R210 Future											0.00	0	70	
Total For R210											0.00	0	70	
R213	On	03/11/2022	Bond Future			11.13751	79.25719	11.28192	78.60506	10.36		0.00	0	33,60
R213	On	02/02/2023	Bond Future			11.29775	80.73393	11.44861	80.07082	10.75		0.00	0	
R213	On	04/05/2023	Bond Future			11.42530	78.84002	11.58286	78.16406	10.78		0.00	0	
R213	On	03/08/2023	Bond Future			11.55653	80.48166	11.72144	79.79191	9.93		0.00	0	
R213	On	02/11/2023	Bond Future			11.70716	78.58279	11.88005	77.87885	9.71		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	33,62
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	6.93	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,491.56000	10.49156	9,839,430	6.93	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	6.93	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			10,175.29000	10.17529	9,523,160	6.93	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,010	6.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,239.76000	4.23976	3,588,990	5.84	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			4,095.84000	4.09584	3,445,470	5.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.02000	0.00002	0,050	6.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,142.73000	6.14273	5,490,630	6.33	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.13000	0.00013	0,390	6.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,110.86000	5.11086	4,458,990	6.07	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.66000	0.00066	2,020	5.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,839.86000	6.83986	6,187,740	6.51	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.73000	0.00073	2,200	5.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,191.75000	4.19175	3,541,090	5.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.79000	0.00079	2,410	5.82	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,143.77000	4.14377	3,493,260	5.82	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.87000	0.00087	2,630	5.80	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			38.13000	0.03813	50,770	10.58	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,930.75000	10.93075	10,280,280	10.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			220.22000	0.22022	282,160	10.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,851.68000	6.85168	6,250,510	10.32	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			310.87000	0.31087	394,750	10.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,977.99000	5.97799	5,398,760	10.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			316.06000	0.31606	401,150	10.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,935.33000	5.93533	5,357,310	10.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			321.42000	0.32142	407,770	10.20	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,892.88000	5.89288	5,316,120	10.20	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			391.74000	0.39174	494,140	10.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,392.21000	5.39221	4,831,500	10.14	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			445.36000	0.44536	559,590	10.10	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			5,067.95000	5.06795	4,519,070	10.10	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,091.67000	4.09167	4,573,650	11.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			895.09000	0.89509	713,960	11.58	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,799.21000	4.79921	4,314,710	10.13	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,059.42000	1.05942	1,252,480	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,765.16000	4.76516	4,282,260	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,070.56000	1.07056	1,265,220	10.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/05/2023	Bond Future	10.75	Put		4,731.01000	4.73101	4,249,710	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,048.16000	1.04816	1,239,620	10.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,645.54000	2.64554	2,984,090	9.81	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,110.79000	3.11079	2,759,590	9.81	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,667.05000	2.66705	3,007,200	9.82	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,090.40000	3.09040	2,740,800	9.82	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,688.63000	2.68863	3,030,380	9.83	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,070.12000	3.07012	2,722,120	9.83	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,830.30000	4.83030	4,380,150	9.14	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,685.87000	1.68587	1,936,650	9.13	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,885.11000	4.88511	4,431,950	9.13	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,701.03000	1.70103	1,953,320	9.13	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,857.65000	4.85765	4,406,000	9.13	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,716.27000	1.71627	1,970,060	9.14	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	38,90
R214	On	03/11/2022	Bond Future			11.69809	62.32456	11.85683	61.52058	14.84	236,085,433.28	3,788	24,78
R214	On	02/02/2023	Bond Future			11.82539	63.48581	11.98978	62.66781	15.83	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.92735	61.49134	12.09732	60.65714	16.20	0.00	0	
R214	On	03/08/2023	Bond Future			12.03016	62.77199	12.20610	61.92061	15.14	0.00	0	
R214	On	02/11/2023	Bond Future			12.14339	60.76284	12.32565	59.89395	14.97	0.00	0	
Total R214 Future											236,085,433.28	3,788	89,25
R214	On	03/11/2022	Bond Future	11.34	Call		208.20000	0.20820	332,180	13.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,889.05000	2.88905	2,209,050	13.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		216.91000	0.21691	345,030	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,844.13000	2.84413	2,168,270	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		225.90000	0.22590	358,240	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,799.55000	2.79955	2,127,910	13.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		577.59000	0.57759	741,240	14.45	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,389.94000	5.38994	4,735,590	14.45	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		588.88000	0.58888	754,940	14.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,345.71000	5.34571	4,693,770	14.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		600.43000	0.60043	768,910	14.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,301.80000	5.30180	4,652,280	14.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		612.12000	0.61212	783,060	14.49	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		5,258.11000	5.25811	4,611,050	14.49	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		1,840.00000	1.84000	2,205,570	15.49	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,785.91000	2.78591	2,333,480	15.49	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,146.85000	5.14685	4,581,080	15.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.37	Call		1,408.13000	1.40813	1,678,810	15.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,110.44000	5.11044	4,546,920	15.08	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,425.06000	1.42506	1,697,990	15.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,074.05000	5.07405	4,512,780	15.09	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,391.15000	1.39115	1,659,580	15.07	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,247.63000	3.24763	3,684,170	15.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,565.25000	3.56525	3,150,410	15.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,272.71000	3.27271	3,711,170	15.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,542.10000	3.54210	3,129,180	15.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,297.86000	3.29786	3,738,230	15.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,519.09000	3.51909	3,108,080	15.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,154.21000	6.15421	5,589,830	14.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		1,864.73000	1.86473	2,165,680	14.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,229.36000	6.22936	5,661,420	14.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		1,879.85000	1.87985	2,182,580	14.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,191.83000	6.19183	5,625,670	14.09	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		1,894.82000	1.89482	2,199,330	14.08	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											236,085,433.28	3,788	92,45
Total for Bond											1,758,324,868.93	24,546	1,491,92
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/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			812.83200	812.83200	805.13500	805.13500				32,513,280.00	4	8;
GOVI On 02/02/2023 GOVI			827.95300	827.95300	820.14900	820.14900				0.00	0	
GOVI On 04/05/2023 GOVI			844.94300	844.94300	837.00200	837.00200				0.00	0	
GOVI On 03/08/2023 GOVI			862.51400	862.51400	854.41500	854.41500				0.00	0	
GOVI On 02/11/2023 GOVI			880.24600	880.24600	871.98100	871.98100				0.00	0	
Total GOVI Future										32,513,280.00	4	87
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			152,750.00000	15,27500	75,780,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			152,850.00000	15,28500	75,880,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			152,950.00000	15,29500	75,980,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			306,910.00000	30,69100	228,870,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			306,710.00000	30,67100	228,670,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			306,810.00000	30,68100	228,770,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			158,680.00000	15,86800	79,270,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			158,780.00000	15.87800	79,370,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			158,580.00000	15.85800	79,170,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			171,950.00000	17.19500	252,940,000		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			171,850.00000	17.18500	252,840,000		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			172,050.00000	17.20500	253,040,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			138,190.00000	13.81900	55,540,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			138,290.00000	13.82900	55,640,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			138,390.00000	13.83900	55,740,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												32,513,280.00	4	87
Total for GOVI												32,513,280.00	4	87
AL37	On	03/11/2022	Index Future			823.10500	823.10500	817.96200	817.96200			0.00	0	
AL37	On	02/02/2023	Index Future			838.41700	838.41700	833.21500	833.21500			0.00	0	
AL37	On	04/05/2023	Index Future			855.62300	855.62300	850.33700	850.33700			0.00	0	
AL37	On	03/08/2023	Index Future			873.41500	873.41500	868.02700	868.02700			0.00	0	
AL37	On	02/11/2023	Index Future			891.37100	891.37100	885.87400	885.87400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			938.47600	938.47600	930.92600	930.92600			0.00	0	
AL7T	On	02/02/2023	Index Future			955.93400	955.93400	948.28500	948.28500			0.00	0	
AL7T	On	04/05/2023	Index Future			975.55100	975.55100	967.77100	967.77100			0.00	0	
AL7T	On	03/08/2023	Index Future			995.83700	995.83700	987.90500	987.90500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,016.31000	1,016.31000	1,008.21600	1,008.21600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			824.47400	824.47400	816.66400	816.66400			0.00	0	12
ALBI	On	02/02/2023	Index Future			839.81100	839.81100	831.89300	831.89300			0.00	0	
ALBI	On	04/05/2023	Index Future			857.04500	857.04500	848.98800	848.98800			0.00	0	
ALBI	On	03/08/2023	Index Future			874.86700	874.86700	866.65000	866.65000			0.00	0	
ALBI	On	02/11/2023	Index Future			892.85300	892.85300	884.46800	884.46800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			320.45900	320.45900	318.14200	318.14200				0.00	0	70
IGOV On 02/02/2023 Index Future			326.49900	326.49900	324.15300	324.15300				0.00	0	
IGOV On 04/05/2023 Index Future			333.27600	333.27600	330.89100	330.89100				0.00	0	
IGOV On 03/08/2023 Index Future			340.28200	340.28200	337.85000	337.85000				0.00	0	
IGOV On 02/11/2023 Index Future			347.35200	347.35200	344.86900	344.86900				0.00	0	
Total IGOV Future										0.00	0	70
Total For IGOV										0.00	0	70
Total for Index										0.00	0	82
JIBAR f On 19/10/2022 Jibar Future			6.50500	93.49500	6.55500	93.44500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.51500	93.48500	6.61500	93.38500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.33000	92.67000	7.43500	92.56500				0.00	0	
JIBAR f On 18/01/2023 Jibar Future			7.37500	92.62500	7.47500	92.52500				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.92500	92.07500	8.09500	91.90500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.97500	92.02500	8.13500	91.86500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.27500	91.72500	8.49500	91.50500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.34500	91.65500	8.59500	91.40500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.40000	91.60000	8.65000	91.35000				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.41500	91.58500	8.68500	91.31500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.36500	91.63500	8.65500	91.34500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.43000	91.57000	8.72000	91.28000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										1,790,838,148.93	24,550	1,494,04
ABCPI On 07/12/2023 Spot Bond			3.16800	329.19125	3.16800	329.00031				506,880,000,000.00	160,000,000	80,000,00
Total ABCPI3 SPOT										506,880,000,000.00	160,000,000	80,000,00
Total For ABCPI3										506,880,000,000.00	160,000,000	80,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.32296				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.95791				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.50000	99.98319	10.50000	99.95523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.42000	86.32607	12.42000	86.29766				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.64323				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.23294				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.12883				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	100.95621				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.93125				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.04001				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.46983				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.74890				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.05288				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.23270				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.49654				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.16336				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.50102				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.56956				0.00	0	1,000,000,00
Total ABFN35 SPOT										0.00	0	1,000,000,00
Total For ABFN35										0.00	0	1,000,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.67475				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.23597				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.40764				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.25328				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.90198				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.82158				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.81812				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.81570				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.19461				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.75411				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.69070				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.08401				0.00	0	1,000,000,00
Total ABFN49 SPOT										0.00	0	1,000,000,00
Total For ABFN49										0.00	0	1,000,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.84056				0.00	0	1,410,000,00
Total ABFN50 SPOT										0.00	0	1,410,000,00
Total For ABFN50										0.00	0	1,410,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.89482				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.86867				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.89851				0.00	0	400,000,00
Total ABFN53 SPOT										0.00	0	400,000,00
Total For ABFN53										0.00	0	400,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.92339				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.94418				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.16834				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.12821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.17579				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.09364				0.00	120,000,000	60,000,000
Total ABJ01 SPOT										0.00	120,000,000	60,000,000
Total For ABJ01										0.00	120,000,000	60,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.73495				0.00	200,000,000	100,000,000
Total ABJ02 SPOT										0.00	200,000,000	100,000,000
Total For ABJ02										0.00	200,000,000	100,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.59815				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.07857				0.00	400,000,000	200,000,000
Total ABJ04 SPOT										0.00	400,000,000	200,000,000
Total For ABJ04										0.00	400,000,000	200,000,000
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.04098				0.00	1,000,000,000	500,000,000
Total ABJ05 SPOT										0.00	1,000,000,000	500,000,000
Total For ABJ05										0.00	1,000,000,000	500,000,000
ABKI04 On 13/03/2024 Spot Bond			7.22000	7.22000	7.22000	154.83295			433,200,000,000.00		60,000,000	30,000,000
Total ABKI04 SPOT									433,200,000,000.00		60,000,000	30,000,000
Total For ABKI04									433,200,000,000.00		60,000,000	30,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	49.07366	100.00000	48.93967				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	164.10576				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.66000	3.66000	3.66000	217.57792				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	235.05023				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			8.83500	8.83500	8.83500	100.32936				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.41500	9.41500	9.41500	106.71255				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.36500	104.12612	7.36500	104.10526				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.10500	107.57758	9.10500	107.55155				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.82500	107.44525	9.82500	107.41726				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.80500	102.13759	7.80500	102.11598				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.87000	97.17750	9.87000	97.15164			197,400,000,000.00		20,000,000	10,000,000
Total ABS7 SPOT									197,400,000,000.00		20,000,000	10,000,000
Total For ABS7									197,400,000,000.00		20,000,000	10,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.07035	100.00000	13.04110				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.29000	328.74481	3.29000	328.55308				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.29000	12.29000	12.29000	100.44424				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.24159				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.23350				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.24000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.24000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	201.25926				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	204.11926				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.22007				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.71452				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.81133				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.02051				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.76255				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.98212				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.50627				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.29996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.66923				0.00	20,000,000	1,730,000,00
Total AGT01 SPOT										0.00	20,000,000	1,730,000,00
Total For AGT01										0.00	20,000,000	1,730,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.91191				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.99296				0.00	80,000,000	40,000,00
Total AGT03 SPOT										0.00	80,000,000	40,000,00
Total For AGT03										0.00	80,000,000	40,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.67495				0.00	40,000,000	20,000,00
Total AGT04 SPOT										0.00	40,000,000	20,000,00
Total For AGT04										0.00	40,000,000	20,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.38290				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.42589				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.71500	95.49739	9.71500	95.47278				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.49062				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.70635				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.97589				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.26956				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.81375				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.36000	101.62424	9.36000	101.59898				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.98136				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.84961				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.89741				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.55993				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.32655				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.77379				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.84950				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.89727				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.23099				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.92627				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.00110				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.87337				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.85546				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.92113				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.89845				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.74788				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.26664				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.22500	106.93258	8.22500	106.90903				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04: On 29/05/2024 Spot Bond			10.07500	102.02028	10.07500	101.99304				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.29000	87.99838	13.29000	87.96762				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.84000	198.26862	5.84000	198.13949				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.21096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.50475				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.23751				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.36651				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.96653				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.33000	250.22986	5.33000	250.07025				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.94000	216.16775	5.94000	216.02641				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.53000	208.39532	4.53000	208.26672				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.34000	114.23713	5.34000	114.16433				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.25476				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.26037				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.19945				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	101.00477				0.00	228,400,000	57,100,000
Total ASN278 SPOT										0.00	228,400,000	57,100,000
Total For ASN278										0.00	228,400,000	57,100,000
ASN279 On 20/08/2048 Spot Bond					0.00000	100.86394				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.84722				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.36674				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.20893				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.21763				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.83355				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.67500	4.67500	4.67500	112.90628				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.48500	5.48500	5.48500	102.31412				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.34252				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.39232				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.13844				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.73934				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.45000	112.73739	5.45000	112.66523				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.22164				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.80907				0.00	0	10,400,00
Total ASN346 SPOT										0.00	0	10,400,00
Total For ASN346										0.00	0	10,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.35792				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21149				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21149				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.66517				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.42813				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.36473				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.80718				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.32176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.30698				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.30698				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.39147				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.54440				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.78976				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.22674				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.20737				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.24794				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.51151				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	103.28306				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.16545				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.17127				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.25154				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.54739				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.36618				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.36485				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.37565				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.82000	9.82000	9.82000	101.47596				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.75500	11.75500	11.75500	99.61729				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.25022				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.41241				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.86331				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.37594				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	110.72775				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.54000	11.54000	11.54000	99.14094				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.81525				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.28603				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.28603				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.22020				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.11000	95.65967	11.11000	95.63142				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.29000	95.30453	10.29000	95.27841				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.84000	94.21197	10.84000	94.18481				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.84000	94.21197	10.84000	94.18481				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.41500	101.11733	9.41500	101.09205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.36500	101.47199	11.36500	101.44151				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.31500	101.46292	11.31500	101.43258				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.81500	101.50225	10.81500	101.47320				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.81500	101.50225	10.81500	101.47320				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.04714				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.31269				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.88370				0.00	0	10,267,707,00
Total ASN542 SPOT										0.00	0	10,267,707,00
Total For ASN542										0.00	0	10,267,707,00
ASN542 On 31/07/2023 Spot Bond			11.45000	101.24962	11.45000	101.21899				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.54000	100.06657	11.54000	100.56719				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.40000	100.87340	11.40000	100.84301				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.69300				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56 On 24/04/2025 Spot Bond					0.00000	101.54781				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.53833				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.21983				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.19934				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.36727				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	101.31281				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	93.52317				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.64500	101.47278	9.64500	101.44678				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.89548				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.73485				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.40877				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.48112				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.82469				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.36585				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.53387				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.07257				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.56749				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.21150				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.89840				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.35729				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.19901				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.80689				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.04514				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.24397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.27034				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.60912				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.49543				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.42106				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	99.89225				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.04301				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.71088				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.98024				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.10267				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.14319				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.25781				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.26994				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.80910				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.55266				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.12797				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.36112				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.46873				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.69031				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.53789				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.22950				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.23152				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.67360				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.16257				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.45626				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.04382				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.04435				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.43059				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.01743				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.39305				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.79763				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.56849				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.42801				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.74091				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.04419				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.21938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.22343				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	94.34297				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.36575				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.27835				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.26138				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.54384	10.54384	10.54384	102.86205				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.43076				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.61500	10.61500	10.61500	101.29993				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.51621				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.35692				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.35871				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.53435				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.18120				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	99.97503				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.04439				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	99.89757				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.35593				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	91.33749				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	99.89277				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	99.87495				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	99.77299				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	99.79832				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.79832				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.51633				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.27933				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.39300				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.38263				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.38263				0.00	200,000,000	100,000,000
Total ASN840 SPOT										0.00	200,000,000	100,000,000
Total For ASN840										0.00	200,000,000	100,000,000
ASN84: On 22/04/2027 Spot Bond					0.00000	101.59313				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.70666				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.28934				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.29903				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.32809				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.56074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.55148				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.21947				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.22773				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.74098				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	101.61051				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.41245				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	102.58147				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.34447				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.44448				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.44448				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	100.37054				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.32993				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.32993				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.04075				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.19450				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.27211				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.26807				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	101.33761				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.47085				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	101.67064				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.14992				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.34257				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.99000	103.49951	11.99000	101.59171				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.26402				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.99239				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.21533				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.59406				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.44281				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.38933				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.37893				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.30030				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.30649				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.32659				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.33157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.14901				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total ASN932 SPOT										0.00	0	20,000,000,00
Total For ASN932										0.00	0	20,000,000,00
ASN93(On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	100.12359				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.71368				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.20233				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.00000	98.10806	8.00000	98.08705				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.86915				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.58008				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.85508				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.03943				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAWGL On 22/08/2025 Spot Bond					0.00000	100.77795				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.79936				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.74000	12.74000	12.74000	98.62446			509,600,000,000.00	40,000,000	20,000,000	
Total BAYA72 SPOT									509,600,000,000.00	40,000,000	20,000,000	
Total For BAYA72									509,600,000,000.00	40,000,000	20,000,000	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.35469			0.00	0		
Total BAYA74 SPOT									0.00	0		
Total For BAYA74									0.00	0		
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.13466			0.00	0		
Total BAYA78 SPOT									0.00	0		
Total For BAYA78									0.00	0		
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.46147			0.00	0		
Total BAYA79 SPOT									0.00	0		
Total For BAYA79									0.00	0		
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.23128			0.00	0		
Total BAYA80 SPOT									0.00	0		
Total For BAYA80									0.00	0		
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.25796			0.00	0		
Total BAYA82 SPOT									0.00	0		
Total For BAYA82									0.00	0		
BAYA8 On 31/01/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total BAYA84 SPOT									0.00	0		
Total For BAYA84									0.00	0		
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.06715			0.00	0		
Total BAYA85 SPOT									0.00	0		
Total For BAYA85									0.00	0		
BAYA8 On 31/03/2023 Spot Bond					0.00000	100.09405			0.00	0		
Total BAYA86 SPOT									0.00	0		
Total For BAYA86									0.00	0		
BAYA8 On 31/03/2024 Spot Bond					0.00000	100.20167			0.00	0		
Total BAYA87 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.65625				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.11609				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.20327				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.05812				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.06097				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.05760				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.98121				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.05642				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.19479				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.06832				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.06739				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.14819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.08406				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.30376				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.08779				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.50555				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.08444				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	100.08335				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.08406				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.16931				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.84500	9.84500	9.84500	96.53638				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.36504				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.71038				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.47854				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.47162				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.24487				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.30717				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.35411				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.24754				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.38493				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.08166				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.38106				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.26500	105.12706	8.26500	105.10393				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.76234				0.00	0	4,000,000,00
Total BID13 SPOT										0.00	0	4,000,000,00
Total For BID13										0.00	0	4,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	101.25295				0.00	0	
Total BID14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.66289				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.18914				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.19375				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.53254				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.83152				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.43100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	83.17200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	54.79200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	38.33900				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	100.93816				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.13665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.85247				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.83599				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.79428				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.83946				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	99.99819				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	101.17964				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.21396				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.94350				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	101.10238				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.13847				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.51669				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.09745				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.97793				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.34000	105.75052	9.34000	105.72415				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.64000	106.65174	9.64000	106.62431			192,800,000,000.00	20,000,000	10,000,000	
Total CCT02 SPOT									192,800,000,000.00	20,000,000	10,000,000	
Total For CCT02									192,800,000,000.00	20,000,000	10,000,000	
CCT03 On 15/03/2025 Spot Bond			10.19000	102.68463	10.19000	102.65645			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			11.23000	11.23000	11.23000	98.33517			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.71135			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		
CGR46 On 28/02/2023 Spot Bond					0.00000	100.88605			0.00	0		
Total CGR46 SPOT									0.00	0		
Total For CGR46									0.00	0		
CGR47 On 28/02/2025 Spot Bond					0.00000	100.94081			0.00	0		
Total CGR47 SPOT									0.00	0		
Total For CGR47									0.00	0		
CGR50 On 23/10/2023 Spot Bond					0.00000	101.93106			0.00	0		
Total CGR50 SPOT									0.00	0		
Total For CGR50									0.00	0		
CGR51 On 23/10/2024 Spot Bond					0.00000	102.02894			0.00	0		
Total CGR51 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.05775				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.81549	4.77000	101.02100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.92000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.17032				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.28000	102.14973	9.28000	102.12413				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	106.28907	8.70700	103.50300				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 06/08/2023 Spot Bond					0.00000	101.48497				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.83000	98.78714	11.83000	98.75578				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.53794	6.50000	101.46600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN388 On 20/09/2024 Spot Bond					0.00000	101.47600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04145				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.03452				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.65000	154.64870	5.65000	154.54889				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.09000	153.15790	6.09000	153.05727				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.05010				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.92500	102.84643	8.92500	102.82163				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.97545				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.86156				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.85578				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.47892				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.55413				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.29291				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	99.86397				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.22249				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.32556				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.43500	104.28943	10.43500	104.25983				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.84272				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.37444				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.67776				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	100.40166				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.78849				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.61756				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.60795				0.00	0	
Total CLN527 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.87029				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.37444				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.23802				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN535 On 18/07/2025 Spot Bond					0.00000	101.55559				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN537 On 18/07/2025 Spot Bond			11.07000	100.53095	11.07000	100.50153				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN539 On 18/07/2023 Spot Bond					0.00000	101.05671				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN541 On 25/01/2023 Spot Bond					0.00000	101.47695				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.74254				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN545 On 20/12/2023 Spot Bond					0.00000	145.90800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN547 On 17/01/2024 Spot Bond					0.00000	102.90723				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN549 On 21/08/2026 Spot Bond			10.54000	99.60850	10.54000	99.58071				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN551 On 29/03/2025 Spot Bond			10.59000	99.08096	10.59000	99.05273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.68000	102.69461	10.68000	102.66557				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond			10.73000	10.73000	10.73000	304.61667				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.06149				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN554 On 12/11/2023 Spot Bond					0.00000	101.06526				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN555 On 24/11/2024 Spot Bond					0.00000	100.82162				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.90439				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	135.93300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.12961				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.04000	101.75952	11.04000	101.74803				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			10.54000	103.05409	10.54000	103.02533				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.43307				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.91140				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.32492				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.54329				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.07730				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.77000	101.92881	10.77000	101.89976				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.10928				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.08178				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.31500				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.26221				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.50138				0.00	0	
Total CLN578 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.04596				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.12107				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.34423				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.51781				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.90929				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.61126				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.91138				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.23498				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.22589				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.04709				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.07000	155.61141	4.07000	125.25427				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.98237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.30058				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.81024				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			10.01000	10.01000	10.01000	101.71429				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.04406				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.34953				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.23498				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.23498				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.22700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.59500	9.59500	9.59500	100.02778				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.14948				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.26105				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	104.51710				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.54827				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.84128				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			10.17000	103.57961	10.17000	103.55153				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.44767				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.62576				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.48709				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.85840				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.21800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.81364				0.00	0	
Total CLN617 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN617									0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.33384			0.00	0	
Total CLN618 SPOT									0.00	0	
Total For CLN618									0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.67767			0.00	0	
Total CLN619 SPOT									0.00	0	
Total For CLN619									0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.34570			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.35456			0.00	0	
Total CLN621 SPOT									0.00	0	
Total For CLN621									0.00	0	
CLN621 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	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000			0.00	0	
Total CLN623 SPOT									0.00	0	
Total For CLN623									0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.49659			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.57500	102.14691	7.57500	102.12620			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.02232			0.00	0	
Total CLN626 SPOT									0.00	0	
Total For CLN626									0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.95481			0.00	0	100,000,00
Total CLN627 SPOT									0.00	0	100,000,00
Total For CLN627									0.00	0	100,000,00
CLN627 On 31/07/2034 Spot Bond			13.31000	58.90160	13.31000	77.77163			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.80696			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			11.24000	97.04477	11.24000	97.01593				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.01849				0.00	180,000,000	90,000,000
Total CLN631 SPOT										0.00	180,000,000	90,000,000
Total For CLN631										0.00	180,000,000	90,000,000
CLN63 On 21/11/2022 Spot Bond					0.00000	100.81529				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	99.86713				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.12280				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.49837				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.81358				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.01467				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	101.16814				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.09113				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.39287				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.81717				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.23016				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.59857				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.23059				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.13690				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.65525				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.01467				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.84869				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.01467				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 On 22/03/2030 Spot Bond					0.00000	94.53300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.26828				0.00	0	
Total CLN656 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.45487				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.69345				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.23100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.26800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	140.74600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.80882				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.02911				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.18280				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.13248				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.50116				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.71891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.10387				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.74859	157.75922	4.74859	128.12702				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.74859	157.75922	4.74859	128.12785				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.12297				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.17389				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.20393				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.74481				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.03950				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.45295				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.19426				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.20034				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	101.27309				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.24175				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.24152				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.60382				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.23992				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.20983				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.22873				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.48237				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.97322				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.47309				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.58670				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.99520				0.00	0	
Total CLN701 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.89024				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.40681				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.04358				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.19934				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.00848				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.20416				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.48365				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.72599				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.30957				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.95511				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.20567				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.20567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.20567				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	81.52488				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.32763				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	80.52450				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	80.84611				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.55403				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	81.55458				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.18715				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.18715				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.18715				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.19093				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.19093				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.19093				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.04712				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.08255				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.71939				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.20958				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.33387				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.87127				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.58265				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.81914				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	104.60600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.57832				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.00192				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.04825				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.33295				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	95.74300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.72577				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.77182				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.20977				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.49849				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	100.35882				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.04167				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			8.25000	8.25000	8.25000	100.64863				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.72358				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	100.31574				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.30341				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.58055				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.12814				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	101.29089				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.28317				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			8.25000	8.25000	8.25000	100.64863				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.29737				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.04065				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	95.71248				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.96454				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.36375				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.75875				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.54553				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.05000	7.05000	7.05000	120.19691				0.00	0	
Total CLN775 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.69360				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 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	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.82612				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.33038				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.33923				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.33403				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.50731				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.38347				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.40293				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.04074				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.17930				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.04074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.05171				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.88438				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.73300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.52940				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.04081				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.50764				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.51602				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80(On 31/01/2026 Spot Bond					0.00000	101.51602				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.74564				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.81842				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 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	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.34454				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	101.80530				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.52499				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.75052				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.40116				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	100.18878				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.84500	96.56172	9.84500	96.53638				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.19055				0.00	0	
Total CLN810 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.59641				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	240,000,00
Total CLN815 SPOT										0.00	0	240,000,00
Total For CLN815										0.00	0	240,000,00
CLN816 On 31/07/2025 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.52499				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.33040				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2027 Spot Bond					0.00000	101.52499				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.04081				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.50736				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.69834				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.50748				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.89763				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.57691				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.50736				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.01000	10.01000	10.01000	99.87220				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	100.74083				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.74098				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.74099				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.74089				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.04081				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.21663				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.02916				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.31600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.74600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	94.61700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.47556				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.28310				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.27672				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.04081				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.04081				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.04044				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.62274				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.23335				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.21947				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.23649				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.26200				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.27009				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.31504				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.39702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.48821				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.61271				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.23974				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.21542				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.44657				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	104.05056				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	93.73300				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	96.01500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.95438				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.36815				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.29514				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	101.31271				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.30386				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87(On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	82.88545				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	100.74083				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.22555				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.62461				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.59449				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	101.30285				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	101.01047				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.04406				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.04379				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.54678				0.00	0	
Total CLN881 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.94339				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.30587				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.09211				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.09211				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.91234				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.06211				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.53000	5.53000	5.53000	120.57027				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.16319				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.13028				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00

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 CLN893 SPOT										0.00	0	3,000,000.00
Total For CLN893										0.00	0	3,000,000.00
CLN893 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total CLN894 SPOT										0.00	0	30,000,000.00
Total For CLN894										0.00	0	30,000,000.00
CLN894 On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000.00		5,500,000,000	5,500,000,000	
Total CLN895 SPOT								50,000,000,000.00		5,500,000,000	5,500,000,000	
Total For CLN895								50,000,000,000.00		5,500,000,000	5,500,000,000	
COJ05 On 05/06/2023 Spot Bond			9.89500	105.51909	9.89500	105.49125				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.81000	102.23526	11.81000	102.20321				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.98500	102.07715	10.98500	102.04733				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.36000	99.96630	9.36000	99.94180				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.60000	87.21882	13.60000	87.18730				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.19000	92.21035	12.19000	92.18054				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.50088				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.57888				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.80291				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.87350				0.00	2,000,000,000	1,000,000,000
Total DSY02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DSY02										0.00	2,000,000,000	1,000,000,000
DSY03 On 21/11/2024 Spot Bond			10.94000	10.94000	10.94000	102.97775				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.72144				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.07263				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.85388				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.82551				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.14171				0.00	0	1,000,000,000
Total DTF001 SPOT										0.00	0	1,000,000,000
Total For DTF001										0.00	0	1,000,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.14473				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.26662				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.27560				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.87500	101.83611	7.87500	101.81480				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	75.29470	100.00000	75.14706				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	75.29470	100.00000	75.14706				0.00	0	

Contract 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/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.44500	101.57590	9.44500	101.55043				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	101.26793	9.69000	101.24190				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.14000	95.83986	11.14000	95.81164				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.21000	92.16040	12.21000	92.13072				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	101.32063	10.10000	101.29350				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350				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	101.39596				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.51070				0.00	0	10,000,000.00
Total DVF24 SPOT										0.00	0	10,000,000.00
Total For DVF24										0.00	0	10,000,000.00
DVF25 On 02/04/2024 Spot Bond					0.00000	99.20263				0.00	0	350,000.00
Total DVF25 SPOT										0.00	0	350,000.00
Total For DVF25										0.00	0	350,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.75954				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.79185				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.32812				0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 ¹ On 31/05/2024 Spot Bond					0.00000	99.42682				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 ¹ On 31/05/2026 Spot Bond					0.00000	100.91688				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 ⁷ On 31/01/2023 Spot Bond					0.00000	101.19773				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 ¹ On 31/01/2025 Spot Bond					0.00000	99.58331				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	101.24895				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.73975				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	102.17220				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.34728				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	100.36068				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.83500	102.06982	8.83500	102.04545				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.59000	114.35425	5.59000	114.28033				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.34000	101.66110	5.34000	101.59632				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	146.34443	2.25000	146.26323				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.87000	160.63018	3.87000	160.53408			1,238,400,000,000.00		320,000,000	160,000,000
Total EL28 SPOT									1,238,400,000,000.00		320,000,000	160,000,000
Total For EL28									1,238,400,000,000.00		320,000,000	160,000,000
EL29 On 19/11/2029 Spot Bond			3.88500	146.16358	3.88500	146.07607				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.89000	141.24668	3.89000	141.16211			311,200,000,000.00		80,000,000	40,000,000
Total EL30 SPOT									311,200,000,000.00		80,000,000	40,000,000
Total For EL30									311,200,000,000.00		80,000,000	40,000,000
EL31 On 02/06/2031 Spot Bond			5.41000	117.67649	5.41000	117.60121				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.31000	104.14444	5.31000	104.07817				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	146.34443	2.25000	146.26323				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	160.75300				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.14219				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	148.00731				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.84225				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.99232				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	118.82038				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.45351				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	106.24437				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.93035				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.30104				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	89.52950				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	95.80034				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.49200				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.23674				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	96.73271				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.25000	102.52191	11.25000	102.49142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.11000	13.11000	13.11000	94.79115				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.16000	13.16000	13.16000	98.89200				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			11.34000	11.34000	11.34000	101.44075				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.34000	11.34000	11.34000	100.73763				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.08000	13.08000	13.08000	96.50960				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.36500	12.36500	12.36500	98.29304				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.58000	15.58000	15.58000	91.79148				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.91678				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.45672				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.34076				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.10618				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.61045				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.70088				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.48314				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.32036				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.50453				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.02963				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.29484				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.98137				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.68619				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.42058				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.30421				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.17223				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	99.89419				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.96660				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.18154				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.94978				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.98987				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3B9 On 17/05/2025 Spot Bond					0.00000	100.96973				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.00983				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.97002				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	100.92317				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA29 On 17/05/2027 Spot Bond					0.00000	100.96326				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.42500	102.68144	7.42500	102.66101				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.90109	10.00000	101.87400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.28000	93.10760	10.28000	93.08196				0.00	0	12,631,535,20
Total ES26 SPOT										0.00	0	12,631,535,20
Total For ES26										0.00	0	12,631,535,20
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08465	7.85000	100.06348				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.47500	71.15313	12.62000	70.46224		87,824,000,000,000.00			7,040,000,000	4,940,000,00
Total ES33 SPOT								17,824,000,000,000.00			7,040,000,000	4,940,000,00
Total For ES33								17,824,000,000,000.00			7,040,000,000	4,940,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.42804	7.50000	100.40761				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.74500	73.46370	12.90000	72.62344		2,803,900,000,000.00			220,000,000	7,780,000,00
Total ES42 SPOT								2,803,900,000,000.00			220,000,000	7,780,000,00
Total For ES42								2,803,900,000,000.00			220,000,000	7,780,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.80047	8.50000	103.77686				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.07000	12.07000	12.07000	99.72057				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.55500	14.55500	14.55500	94.75759				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.57539				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.10866				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.81367				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99773				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.36611				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.66070				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.56587				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.29891				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.82304				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.87091				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.88289				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	101.06602				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.94637				0.00	0	330,000,0€
Total FRB24 SPOT										0.00	0	330,000,0€
Total For FRB24										0.00	0	330,000,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	104.05778				0.00	40,000,000	20,000,0€
Total FRB25 SPOT										0.00	40,000,000	20,000,0€

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 FRB25									0.00	40,000,000	20,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.52787			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.92000	104.26524	9.92000	104.23766			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.75711			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.83824			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.84000	98.85048	9.84000	98.82454			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.53260			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.16059			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.16333			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.97000	329.91766	2.97000	329.72810			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	164.01397			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.58000	218.58699	3.58000	218.45769		143,200,000,000.00		40,000,000	604,000,000
Total FRBI28 SPOT								143,200,000,000.00		40,000,000	604,000,000
Total For FRBI28								143,200,000,000.00		40,000,000	604,000,000
FRBI29 On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	113.27692		0.00		0	

Contract 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			5.29500	5.29500	5.29500	228.59337				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.47500	96.06506	5.47500	96.00334				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.43000	97.83055	5.43000	97.76797				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.38000	9.38000	9.38000	82.98389				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.45000	9.45000	9.45000	82.00891				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	159.41589				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	102.84990				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.08298				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	101.53782				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			10.00900	10.00900	10.00900	101.53440				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.81965				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.24404				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			4.62000	4.62000	4.62000	120.72067				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.37608				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.21890				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			4.45000	4.45000	4.45000	118.57430				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.21033				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.01379				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.02765				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.56114				0.00	0	
Total FRC299 SPOT										0.00	0	

Contract Details	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	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.41114				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.71689				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.76012				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.87646				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.71504				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.67793				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.20539				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.23902				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.26424				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	98.87827				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.33519				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.42690				0.00	0	

Contract 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	100.23578				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.26395				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.36742				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.24164				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.04191				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.40727				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	100.65565				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.10153				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.46278				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.00483				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.71852				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC335 On 07/12/2023 Spot Bond					0.00000	100.72521				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.08751				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.31591				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.20204				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.55244				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.28480				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.54642				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.82785				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.54396				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	101.47985				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.69382				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.76423				0.00	0	
Total FRC352 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.72624				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 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	101.61107				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.55867				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.57240				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.17938				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.57825				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.45293				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.02467				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.26753				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.25705				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.58159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	88.30668				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.73738				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	87.04276				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	87.20356				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.63620				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.63031				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	88.68297				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.75760				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	85.29963				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	85.13883				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.21416				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC379 On 23/09/2023 Spot Bond					0.00000	100.32202				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.24575				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.92816				0.00	0	400,000,00
Total FRC384 SPOT										0.00	0	400,000,00
Total For FRC384										0.00	0	400,000,00
FRC385 On 15/02/2025 Spot Bond					0.00000	100.92816				0.00	0	400,000,00
Total FRC385 SPOT										0.00	0	400,000,00
Total For FRC385										0.00	0	400,000,00
FRC386 On 16/02/2025 Spot Bond					0.00000	100.90471				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.90471				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.82060				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.57899				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.68333				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	101.45919				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	102.35259				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	101.22173				0.00	0	
Total FRC393 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.20820				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.57896				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.42624				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			15.11000	15.11000	15.11000	96.98810				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.52586				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.65002				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.72337				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.46000	11.46000	11.46000	99.00762				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.35281				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.35845				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			13.81000	13.81000	13.81000	102.49450				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.45500	11.45500	11.45500	101.13813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	99.97352				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.82285				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.35126				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			12.00000	12.00000	12.00000	98.28911				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.57899				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.70762				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.82587				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.77598				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.81355				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.78872				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	90.92221				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC417 On 30/04/2025 Spot Bond					0.00000	101.70745				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.82213				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	101.76164				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.57899				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.23335				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.23761				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.23761				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.76034				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.57888				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.04079				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.04755				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.24144				0.00	0	
Total FRC428 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.01235				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.09152				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.88081				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.96758				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.85715				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.91115				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.68360				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.23803				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			10.34500	10.34500	10.34500	100.02332				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.96534				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.96396				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	

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 FRC440 SPOT										10,000,000,000.00	10,000,000,000	10,000,000.00
Total For FRC440										10,000,000,000.00	10,000,000,000	10,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.98000	107.16317	4.98000	107.09567				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.19000	116.32074	5.19000	116.24710				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.28805				0.00	106,000,000	53,000.00
Total FRJ022 SPOT										0.00	106,000,000	53,000.00
Total For FRJ022										0.00	106,000,000	53,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.83905				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.30548				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.38947				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.59573				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.65734				0.00	0	3,580,000.00
Total FRJ27 SPOT										0.00	0	3,580,000.00
Total For FRJ27										0.00	0	3,580,000.00
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.71793				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.73460				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.65465				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

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 20/04/2029 Spot Bond					0.00000	101.28178				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.16840				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.76800	4.76800	4.76800	103.47310				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	116.66907			103,200,000,000.00	20,000,000	10,000,000	
Total FRS101 SPOT									103,200,000,000.00	20,000,000	10,000,000	
Total For FRS101									103,200,000,000.00	20,000,000	10,000,000	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.05191				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.30000	114.78838	5.30000	114.71536				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.31000	228.43684	5.31000	228.29127				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.44000	112.87274	5.44000	112.80053			217,600,000,000.00	40,000,000	20,000,000	
Total FRS110 SPOT									217,600,000,000.00	40,000,000	20,000,000	
Total For FRS110									217,600,000,000.00	40,000,000	20,000,000	
FRS112 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	228.29127				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.15000	159.86755	4.15000	159.77072				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	112.38066	3.70500	112.31393				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.24000	115.62122	5.24000	115.54785				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			5.43000	226.03634	5.43000	225.89159				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.48000	225.04511	5.48000	224.90071				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.33000	162.81250	3.33000	162.71746				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.51000	224.45290	5.51000	224.30869				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.44000	112.87274	5.44000	112.80053				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.02000	213.79757	4.02000	213.66857				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.19000	103.23903	6.19000	103.17093				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.23000	211.55399	4.23000	211.42516				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.29000	210.91790	4.29000	210.78913				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.02000	214.66742	6.02000	214.52658				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.14000	103.84971	6.14000	103.78134				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	112.80053				0.00	0	

Contract 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			5.42000	113.14405	5.42000	113.07173			433,600,000,000.00		80,000,000	40,000,000
Total FRS136 SPOT									433,600,000,000.00		80,000,000	40,000,000
Total For FRS136									433,600,000,000.00		80,000,000	40,000,000
FRS136 On 31/03/2028 Spot Bond			4.10000	212.93969	4.10000	212.81074			0.00		0	
Total FRS137 SPOT									0.00		0	
Total For FRS137									0.00		0	
FRS137 On 07/12/2033 Spot Bond			5.79000	219.01525	5.79000	218.87290			0.00		0	
Total FRS138 SPOT									0.00		0	
Total For FRS138									0.00		0	
FRS138 On 31/03/2028 Spot Bond			4.23000	211.55399	4.23000	211.42516			0.00		0	
Total FRS142 SPOT									0.00		0	
Total For FRS142									0.00		0	
FRS142 On 31/03/2028 Spot Bond			4.23000	211.55399	4.23000	211.42516			0.00		0	
Total FRS143 SPOT									0.00		0	
Total For FRS143									0.00		0	
FRS143 On 31/03/2028 Spot Bond			3.63100	218.02564	3.63100	217.89636			0.00		0	
Total FRS145 SPOT									0.00		0	
Total For FRS145									0.00		0	
FRS145 On 31/01/2025 Spot Bond			4.10000	160.04523	4.10000	159.94851			0.00		0	
Total FRS146 SPOT									0.00		0	
Total For FRS146									0.00		0	
FRS146 On 31/03/2028 Spot Bond			4.58000	207.87412	4.58000	207.74557			0.00		0	
Total FRS149 SPOT									0.00		0	
Total For FRS149									0.00		0	
FRS149 On 31/03/2028 Spot Bond			4.62000	207.45825	4.62000	207.32972			0.00		0	
Total FRS150 SPOT									0.00		0	
Total For FRS150									0.00		0	
FRS150 On 31/01/2025 Spot Bond			4.07000	160.15195	4.07000	160.05530			0.00		0	
Total FRS151 SPOT									0.00		0	
Total For FRS151									0.00		0	
FRS151 On 31/03/2028 Spot Bond			4.09500	212.99318	4.09500	212.86426			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			4.63000	4.63000	4.63000	207.22592				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.41447				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.53325				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	100.33678				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.19379				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	149.02529				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	131.47239				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	179.11894				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	262.72441				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.10794				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.23251				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	101.07267				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.74525				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.56606				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.89566				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	100.18299				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	100.20204				0.00	0	

Contract 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	101.04947				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	116.15810				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	104.49514				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.47430				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	100.72826				0.00	0	6,977,057,00
Total FRS241 SPOT										0.00	0	6,977,057,00
Total For FRS241										0.00	0	6,977,057,00
FRS24 On 12/12/2025 Spot Bond					0.00000	68.30474				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.69116				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	97.12249				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.20449				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	92.54280				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.54437				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	108.13203				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.28002				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.78130				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	100.03907				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.98413				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.03982				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.03920				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	100.06281				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.28784				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	100.12797				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	100.04484				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.95500	10.95500	10.95500	93.09239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.95500	10.95500	10.95500	93.09239				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.45716				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.30291				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.27400	12.27400	12.27400	88.07253				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.22625				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	87.71125				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.39404				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	103.85391				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 12/05/2023 Spot Bond					0.00000	99.63797				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	100.98635				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	99.97803				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.57899				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	100.60688				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.34000	10.34000	10.34000	100.62343				0.00	0	
Total FRS310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS310									0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.23057			0.00	0	
Total FRS311 SPOT									0.00	0	
Total For FRS311									0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.67369			0.00	0	
Total FRS312 SPOT									0.00	0	
Total For FRS312									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.48000	2.48000	2.48000	331.53932			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.86000	334.03396	1.86000	333.85203			0.00	0	190,000,00
Total FRS37 SPOT									0.00	0	190,000,00
Total For FRS37									0.00	0	190,000,00
FRS43 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	332.50628			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.22567			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.14000	106.94145	5.14000	106.87387			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.80000	68.36019	4.80000	113.04676			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	163.11784			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	162.10108			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.28000	3.28000	3.28000	328.58971			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.68500	7.68500	7.68500	100.77711			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.24500	106.34620	9.24500	106.31995				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.09000	103.48391	9.09000	103.45892				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.51500	100.07876	9.51500	100.05320				0.00	0	7,535,20
Total FRX26 SPOT										0.00	0	7,535,20
Total For FRX26										0.00	0	7,535,20
FRX27 On 07/03/2027 Spot Bond			9.96000	101.60624	9.96000	101.57895				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.85000	103.12346	9.85000	103.09652				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.63500	97.32283	10.63500	97.29542				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.59000	95.20901	10.59000	95.18231				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.21000	96.20151	11.21000	96.17269				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.21500	71.70232	12.21500	71.67910				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.94314				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77547				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74552				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.76585				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77183				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.19250				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.25565				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.28721				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.25093				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.56360				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	100.73706				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.04467				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.72361				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.75920				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.00340				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.22000	118.54816	4.22000	118.47606				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80419				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.40400	106.45309	8.40400	106.42916				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.23801				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.35000	102.04639	8.35000	102.02347				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.37457				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.25687				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.56317				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.26333				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.89288				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.16746				0.00	0	300,000.00

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 GRT27 SPOT										0.00	0	300,000,00
Total For GRT27										0.00	0	300,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.37473				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.79486				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.63048				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.44229				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.78858				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.26910				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.22123				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.02154				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.25627				0.00	0	6,500,000,00
Total GRT39 SPOT										0.00	0	6,500,000,00
Total For GRT39										0.00	0	6,500,000,00
GRT40 On 20/11/2022 Spot Bond					0.00000	100.77898				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.03535				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	101.20797				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.90686				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.03348				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.84556				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.32958				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.34645				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.72437				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.24112				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.04081				0.00	0	200,000,00
Total H12T19 SPOT										0.00	0	200,000,00
Total For H12T19										0.00	0	200,000,00
H12T21 On 30/12/2022 Spot Bond					0.00000	100.09737				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.21758				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.65060				0.00	0	
Total HC5T5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.21594				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.16940				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.43254				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.36292				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.02173				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.02042				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.02647				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.09000	329.47714	3.09000	329.28673			61,800,000,000.00		20,000,000	10,000,00
Total HWAY23 SPOT									61,800,000,000.00		20,000,000	10,000,00
Total For HWAY23									61,800,000,000.00		20,000,000	10,000,00
HWAY2 On 07/12/2024 Spot Bond			3.27000	3.27000	3.27000	335.22543			0.00		0	
Total HWAY24 SPOT									0.00		0	
Total For HWAY24									0.00		0	
HWAY3 On 28/08/2030 Spot Bond			11.36500	95.95251	11.36500	95.92370			0.00		0	
Total HWAY30 SPOT									0.00		0	
Total For HWAY30									0.00		0	
HWAY3 On 28/02/2033 Spot Bond			5.13000	77.23087	5.13000	108.27271			0.00		0	
Total HWAY33 SPOT									0.00		0	
Total For HWAY33									0.00		0	
HWAY3 On 31/07/2034 Spot Bond			12.44000	82.16853	12.44000	82.14158			0.00		0	3,915,237,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total HWAY34 SPOT										0.00	0	3,915,237,60
Total For HWAY34										0.00	0	3,915,237,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72791	100.00000	10.70429				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.47000	81.30751	12.47000	81.28078				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	10.72444	100.00000	10.70083				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	100.63556				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.62000	165.41668	2.65000	165.21212			487,815,396,116,000.00	567,868,471,800	690,806,813,10	
Total I2025 SPOT									37,815,396,116,000.00	567,868,471,800	690,806,813,10	
Total For I2025									37,815,396,116,000.00	567,868,471,800	690,806,813,10	
I2029 On 31/03/2029 Spot Bond			3.70000	119.75467	3.75000	119.32500			203,240,370,000,000.00	325,200,100,000	210,329,172,60	
Total I2029 SPOT									13,240,370,000,000.00	325,200,100,000	210,329,172,60	
Total For I2029									13,240,370,000,000.00	325,200,100,000	210,329,172,60	
I2033 On 28/02/2033 Spot Bond			4.40500	112.91966	4.48000	112.08025			368,952,152,234,000.00	83,757,582,800	377,266,676,70	
Total I2033 SPOT									18,952,152,234,000.00	83,757,582,800	377,266,676,70	
Total For I2033									18,952,152,234,000.00	83,757,582,800	377,266,676,70	
I2038 On 31/01/2038 Spot Bond			4.48500	126.73984	4.54000	125.81078			359,752,110,783,000.00	80,212,287,800	547,806,934,40	
Total I2038 SPOT									59,752,110,783,000.00	80,212,287,800	547,806,934,40	
Total For I2038									59,752,110,783,000.00	80,212,287,800	547,806,934,40	
I2046 On 31/03/2046 Spot Bond			4.47000	112.74448	4.57500	110.76729			74,421,311,610,000.00	16,649,063,000	468,463,759,70	
Total I2046 SPOT									74,421,311,610,000.00	16,649,063,000	468,463,759,70	
Total For I2046									74,421,311,610,000.00	16,649,063,000	468,463,759,70	
I2050 On 31/12/2050 Spot Bond			4.48000	115.40618	4.58000	113.29294			206,816,713,600,000.00	46,164,445,000	475,420,275,90	
Total I2050 SPOT									16,816,713,600,000.00	46,164,445,000	475,420,275,90	
Total For I2050									16,816,713,600,000.00	46,164,445,000	475,420,275,90	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.03816				0.00	0	600,000,00
Total IBG01 SPOT										0.00	0	600,000,00
Total For IBG01										0.00	0	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	101.06965				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.94000	330.02795	2.94000	329.83855				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07881				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.05754				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.03597				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.43516				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.81733				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.99795				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.16624				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.11722				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75092				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.20950				0.00	0	
Total IBL145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.04397				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.65359				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67581				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.79129				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.19361				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.32290				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.26779				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.96595				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.84073				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.83708				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.06507				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.97671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.41505				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.32934				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.68967				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.90245				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.32141				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.33235				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.89820				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.83914				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.28242				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.14831				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.09980				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	100.52563				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.54129				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.88349				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.47961				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.45851				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.38817				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.43739				0.00	0	400,000,00
Total IBL206 SPOT										0.00	0	400,000,00
Total For IBL206										0.00	0	400,000,00
IBL207 On 31/01/2023 Spot Bond					0.00000	101.19242				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.30394				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.86498				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.70000	6.70000	6.70000	100.59456				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	100.61081				0.00	0	
Total IBL212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	100.62556				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.70000	6.70000	6.70000	100.60098				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.00854				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.23071				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.20354				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.34000	10.34000	10.34000	98.76292				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.34450				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	96.35534				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	99.88491				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.90000	8.90000	8.90000	101.21827				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.15148				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.24493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.70362				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.77520				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.15609				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.44800				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.34397				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.35873				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.19622				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.80000	9.80000	9.80000	100.50592				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.13426				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.13837				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.93961				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL236 On 06/07/2024 Spot Bond					0.00000	96.28222				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.60768				0.00	0	600,000,00
Total IBL237 SPOT										0.00	0	600,000,00
Total For IBL237										0.00	0	600,000,00
IBL238 On 14/07/2023 Spot Bond					0.00000	99.82573				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.50151				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	101.69146				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.24230				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.29937				0.00	0	340,000,00
Total IBL242 SPOT										0.00	0	340,000,00
Total For IBL242										0.00	0	340,000,00
IBL243 On 04/08/2023 Spot Bond					0.00000	101.09071				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.74000	10.74000	10.74000	95.50761				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.97650				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.24428				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.85000	100.28590	8.85000	100.12031				0.00	0	
Total IBL248 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL248										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.94500	103.01910	8.94500	102.99462				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.31500	103.97561	7.31500	103.95498				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.75203				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.38000	101.92719	10.38000	101.89917				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.71000	102.29575	11.71000	102.17766				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.96000	103.07398	10.96000	103.04393				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.12375				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.47782				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09752				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.11983				0.00	0	10,000,000,00
Total IDCG17 SPOT										0.00	0	10,000,000,00
Total For IDCG17										0.00	0	10,000,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.07359				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.25102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.72890				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.97266				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.29411				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.69000	100.92364	9.69000	100.89755				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.41191				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.74780				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.29780				0.00	0	700,000,0€
Total INLV06 SPOT										0.00	0	700,000,0€
Total For INLV06										0.00	0	700,000,0€
INLV07 On 09/03/2026 Spot Bond					0.00000	100.45843				0.00	0	400,000,0€
Total INLV07 SPOT										0.00	0	400,000,0€
Total For INLV07										0.00	0	400,000,0€
INLV08 On 12/06/2026 Spot Bond					0.00000	105.16070				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.56500				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.67086				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	100.18822				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.21327				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.17776				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.18258				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.47856				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07744				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.09237				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.49911				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.05060				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.04320				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.35873				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.79758				0.00	0	
Total IPFC39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.85569				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.89000	204.67574	4.89000	204.54747				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.22376				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.79000	205.70130	4.79000	205.57293				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.72069				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.69947				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.75771				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.41802				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.54078				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	100.39458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.51969				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.88615				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.99876				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.82500	102.03749	7.82500	102.01597				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.76945				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.82699				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.08000	100.63983	8.08000	100.61817				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.56384				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.87500	100.36683	7.87500	100.34542				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.43988				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.81500	100.36090	7.81500	100.33965				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC203 On 14/10/2022 Spot Bond					0.00000	99.80938				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.85533				0.00	240,000,000	120,000,000
Total IVC204 SPOT										0.00	240,000,000	120,000,000
Total For IVC204										0.00	240,000,000	120,000,000
IVC206 On 29/11/2022 Spot Bond			6.52500	6.52500	6.52500	102.04666				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.46438				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.18917				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			8.17500	8.17500	8.17500	100.27813				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.87500	8.87500	8.87500	99.54051				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.38626				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.36561				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.55000	7.55000	7.55000	99.62025				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.30000	101.96104	9.30000	101.93573				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.63000	100.82189	6.63000	101.56862				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.04296				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	101.68074				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.27340				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.87173				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.17494				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.59492				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.31000	10.31000	10.31000	97.99824				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total IVC229 SPOT										0.00	0	10,000,000,00
Total For IVC229										0.00	0	10,000,000,00
IVC230 On 26/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IVC230 SPOT										0.00	0	5,000,000,00
Total For IVC230										0.00	0	5,000,000,00
IVZ101 On 04/10/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.75662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.49584				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.88752				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.81268				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.35677				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	98.88906				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total IVZ120 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total For IVZ120									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.26645				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.81798				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.62774				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	101.48212				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.48932				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.94091				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.38894				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.30562				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.30669				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.84061				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.50755				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	99.85411				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	99.84993				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.14890				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.15291				0.00	0	
Total KAP027 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.54440				0.00	318,000,000	159,000,000
Total KAP11 SPOT										0.00	318,000,000	159,000,000
Total For KAP11										0.00	318,000,000	159,000,000
KW01 On 31/10/2027 Spot Bond			10.44000	110.91955	10.44000	110.88888				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.71000	99.95230	8.71000	99.97614				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.06889				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.94974				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.90114				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.38589				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	315,500,000,000	150,000,000,000	
Total LGL12 SPOT									50,000,000,000,000.00	315,500,000,000	150,000,000,000	
Total For LGL12									50,000,000,000,000.00	315,500,000,000	150,000,000,000	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.18595				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.17094				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.74562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.80769				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.82562				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.37799				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.41040				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.87634				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.77791				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.22666				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.53643				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.10240				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.24122				0.00	140,000,000	70,000,00
Total MBP038 SPOT										0.00	140,000,000	70,000,00
Total For MBP038										0.00	140,000,000	70,000,00
MBP04i On 23/02/2023 Spot Bond					0.00000	100.74628				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/07/2023 Spot Bond					0.00000	101.28624				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42811				0.00	0	460,000,00
Total MBP045 SPOT										0.00	0	460,000,00
Total For MBP045										0.00	0	460,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	101.03973				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.48347				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.44451				0.00	0	21,325,000,00
Total MBP051 SPOT										0.00	0	21,325,000,00
Total For MBP051										0.00	0	21,325,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.18377				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.69000	9.69000	9.69000	105.56189				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.66349				0.00	0	270,000,00
Total MMIG06 SPOT										0.00	0	270,000,00
Total For MMIG06										0.00	0	270,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.09388				0.00	0	1,770,000,00
Total MMIG07 SPOT										0.00	0	1,770,000,00
Total For MMIG07										0.00	0	1,770,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.27750				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.34000	99.47787	10.34000	99.45048				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.72080				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.59000	89.47909	10.59000	89.42331				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.92128				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.04500	98.83885	11.04500	98.80999				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.88475				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.71016				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.11532				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.21722				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.82787				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00
Total For MTN15										0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.45540				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.86380				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.04366				0.00	0	10,000,000,00
Total MTN19 SPOT										0.00	0	10,000,000,00
Total For MTN19										0.00	0	10,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	101.61210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.20294				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.47391				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.28500	95.98840	10.28500	95.96224				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.36359				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.94689				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.64204				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.24226				0.00	200,000,000	100,000,000
Total MTN27 SPOT										0.00	200,000,000	100,000,000
Total For MTN27										0.00	200,000,000	100,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	100.76265				0.00	0	300,000,000
Total MTN28 SPOT										0.00	0	300,000,000
Total For MTN28										0.00	0	300,000,000
MTN29 On 15/03/2027 Spot Bond					0.00000	100.94386				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.63953				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.31080				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN32 On 13/09/2027 Spot Bond					0.00000	100.32880				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.34601				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.83534				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.88310				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.13936				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.87104				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.87118				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.18831				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.24802				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.29865				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.34511				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.46500	103.07815	8.46500	103.05449				0.00	0	
Total NAM01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.82500	102.73677	8.82500	102.71266			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.22000	99.69398	11.22000	99.66441			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.58383			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.28447			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.32363			0.00	150,000,000	75,000,000
Total NBG04G SPOT									0.00	150,000,000	75,000,000
Total For NBG04G									0.00	150,000,000	75,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.39128			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.27325			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.28229			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.39000	102.24633	8.39000	102.22311			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.30500	101.66770	9.30500	101.64257			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.87500	104.75016	9.87500	104.72258			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.89000	104.98044	9.89000	104.95276			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.76500	105.44140	9.76500	105.41409				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.72500	104.06591	7.72500	104.04409				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.81800	109.04070	8.81800	109.01513				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.86000	108.37770	9.86000	108.34935				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			8.14500	8.14500	8.14500	102.24969				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.86068				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	69.95756	100.00000	69.80357				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.58309				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.75500	108.64036	9.75500	108.61225				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.32500	103.05944	8.32500	103.03661				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.26000	105.79713	9.26000	105.77111				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30 On 20/02/2024 Spot Bond			8.41500	102.71342	8.41500	102.69042				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.22500	105.03558	8.22500	105.01258				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.32508				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.70862				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.17547				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.19174				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.80461				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.85606				0.00	20,000,000	10,000,000
Total NBK43B SPOT										0.00	20,000,000	10,000,000
Total For NBK43B										0.00	20,000,000	10,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.16723				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.58424				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.94720				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.25217				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.90395				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.22342				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.38528				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.27508				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.54828				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.32018				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.66279				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.79458				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.73816				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.12742				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	101.37913				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	101.90509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.21563				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			11.18500	99.77180	11.18500	99.74180				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.21360				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.84000	99.99262	10.84000	99.96347				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.21563				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.21871				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22277				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59504				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59504				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.84077				0.00	0	
Total NGL01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NGL01G									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.05496			0.00	40,000,000	20,000,00
Total NGL04 SPOT									0.00	40,000,000	20,000,00
Total For NGL04									0.00	40,000,000	20,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.52104			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.66657			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.07214			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.81081			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.16594			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.18537			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.09509			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.87708			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.33802			0.00	300,000,000	150,000,00
Total NGT104 SPOT									0.00	300,000,000	150,000,00
Total For NGT104									0.00	300,000,000	150,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.73314			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.62969			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.02069				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.30096				0.00	0	400,000,00
Total NGT108 SPOT										0.00	0	400,000,00
Total For NGT108										0.00	0	400,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	101.58147				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.42256				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.80597				0.00	5,900,000,000	3,050,000,00
Total NGT111 SPOT										0.00	5,900,000,000	3,050,000,00
Total For NGT111										0.00	5,900,000,000	3,050,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.65836				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	100.43018				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.15006				0.00	270,000,000	3,135,000,00
Total NHM016 SPOT										0.00	270,000,000	3,135,000,00
Total For NHM016										0.00	270,000,000	3,135,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.49249				0.00	580,000,000	290,000,00
Total NHM018 SPOT										0.00	580,000,000	290,000,00
Total For NHM018										0.00	580,000,000	290,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.56508				0.00	200,000,000	100,000,00
Total NHM019 SPOT										0.00	200,000,000	100,000,00
Total For NHM019										0.00	200,000,000	100,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.39100				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 26/11/2026 Spot Bond					0.00000	101.89769				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.20170				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	224.90071				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	218.23738				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.40500	3.40500	3.40500	162.44518				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.64000	4.64000	4.64000	113.14197				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			5.29000	5.29000	5.29000	114.85360				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	162.06490				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	269.85407	3.45000	269.69553				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	162.79017				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.24500	3.24500	3.24500	222.18609				0.00	0	
Total NILB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.39000	220.69288	3.39000	220.56346				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.31000	89.50321	5.31000	114.57730				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.54706				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	101.21740				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.35030				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.61658				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.06760				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.00440				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.81755				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.42834				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	116.24080				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.15189				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.84720				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.97344				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	101.14899				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.00410				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.11150				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.36634				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	94.58730				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	83.59549				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.33647				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.38502				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	93.66385				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	92.19183				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.28230				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.23990				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.24279				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.32488				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.24279				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.86565				0.00	600,000,000	3,800,000,000
Total NN114 SPOT										0.00	600,000,000	3,800,000,000
Total For NN114										0.00	600,000,000	3,800,000,000
NN115 On 13/10/2023 Spot Bond					0.00000	95.78866				0.00	0	30,000,000,000
Total NN115 SPOT										0.00	0	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN115										0.00	0	30,000,000.00
NN116 On 23/10/2023 Spot Bond					0.00000	97.10784				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.04419				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	100.22312				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.40304				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.22000	11.22000	11.22000	99.99524				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.68000	10.68000	10.68000	100.08596				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.70500	10.70500	10.70500	99.01626				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	90.22568				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	119.56000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	111.53000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	122.11000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	119.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	118.39660				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	94.73959				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	105.15078				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 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF085 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	
NNF086 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	123.70634				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	88.67280				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.91555				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.82953				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.85882				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.87074				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	108.91959				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.87733				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.94223				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.89458				0.00	0	
Total NQ1C10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.61252			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.74550			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.82500	105.48738	8.82500	105.46203			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.37000	210.94800	3.37000	210.82452		134,800,000,000.00	40,000,000	20,000,00	
Total NRA023 SPOT								134,800,000,000.00	40,000,000	20,000,00	
Total For NRA023								134,800,000,000.00	40,000,000	20,000,00	
NRA02 On 30/11/2028 Spot Bond			11.95000	105.52758	11.95000	105.49413		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	16.86559	100.00000	16.82826		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	101.32553		0.00	0	1,000,000,00	
Total NTC23 SPOT								0.00	0	1,000,000,00	
Total For NTC23								0.00	0	1,000,000,00	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.10798		0.00	0		
Total NTC26 SPOT								0.00	0		
Total For NTC26								0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60537		0.00	0		
Total NTC27 SPOT								0.00	0		
Total For NTC27								0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	100.79103		0.00	0		
Total NTC28 SPOT								0.00	0		
Total For NTC28								0.00	0		
NTC33 On 28/01/2027 Spot Bond					0.00000	101.34659		0.00	0		
Total NTC33 SPOT								0.00	0		
Total For NTC33								0.00	0		
NTC34 On 26/02/2025 Spot Bond					0.00000	100.96361		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.42726				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.44706				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.18361				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.28155				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.97904				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.11000	104.47974	9.11000	104.45403				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML10 On 14/09/2025 Spot Bond			9.51500	105.28640	9.51500	105.25936				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€
Total For OML10										0.00	0	670,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.93543				0.00	100,000,000	50,000,0€
Total OML11 SPOT										0.00	100,000,000	50,000,0€
Total For OML11										0.00	100,000,000	50,000,0€
OML12 On 12/11/2025 Spot Bond					0.00000	102.74401				0.00	0	5,000,000,0€
Total OML12 SPOT										0.00	0	5,000,000,0€
Total For OML12										0.00	0	5,000,000,0€
OML13 On 23/09/2026 Spot Bond					0.00000	100.58908				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.26299				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP01 On 10/03/2023 Spot Bond					0.00000	100.67223				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.28513				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.69543				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.78261				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.70517				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.88885				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.66068				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.25500	107.29978	9.44000	106.62528			889,569,141,915,000.00	2,041,012,333,000	1,935,344,532,700	
Total R186 SPOT									19,569,141,915,000.00	041,012,333,000	193,534,532,700	
Total For R186									19,569,141,915,000.00	041,012,333,000	193,534,532,700	
R197 On 07/12/2023 Spot Bond			1.87000	333.99652	1.87000	333.81452			62,149,824,000,000.00	33,235,200,000	340,255,902,500	
Total R197 SPOT									12,149,824,000,000.00	33,235,200,000	340,255,902,500	
Total For R197									12,149,824,000,000.00	33,235,200,000	340,255,902,500	
R202 On 07/12/2033 Spot Bond			4.48000	245.90568	4.48000	245.75444			18,337,933,376,000.00	4,093,288,700	131,997,410,700	
Total R202 SPOT									18,337,933,376,000.00	4,093,288,700	131,997,410,700	
Total For R202									18,337,933,376,000.00	4,093,288,700	131,997,410,700	
R2023 On 28/02/2023 Spot Bond			7.18000	100.99431	7.22500	100.95733			663,862,800,000,000.00	92,460,000,000	256,664,027,400	
Total R2023 SPOT									13,862,800,000,000.00	92,460,000,000	256,664,027,400	
Total For R2023									13,862,800,000,000.00	92,460,000,000	256,664,027,400	
R2030 On 31/01/2030 Spot Bond			10.73000	87.83051	10.86500	87.19541			822,404,456,004,000.00	1,567,791,654,800	1,658,427,688,300	
Total R2030 SPOT									12,404,456,004,000.00	567,791,654,800	558,427,688,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030									2,404,456,004,000.00	567,791,654,800	558,427,688,30
R2032 On 31/03/2032 Spot Bond			11.19500	83.18920	11.33000	82.48207			870,522,502,523,500.00	1,060,341,447,300	1,349,151,767,40
Total R2032 SPOT									0,522,502,523,500.00	060,341,447,300	349,151,767,40
Total For R2032									0,522,502,523,500.00	060,341,447,300	349,151,767,40
R2035 On 28/02/2035 Spot Bond			11.53000	83.57093	11.66500	82.78231			613,384,969,641,000.00	1,093,962,269,700	1,571,378,396,60
Total R2035 SPOT									13,384,969,641,000.00	093,962,269,700	571,378,396,60
Total For R2035									13,384,969,641,000.00	093,962,269,700	571,378,396,60
R2037 On 31/01/2037 Spot Bond			11.65500	79.79654	11.80500	78.91690			304,822,988,867,000.00	1,398,955,211,400	1,551,787,620,20
Total R2037 SPOT									14,822,988,867,000.00	398,955,211,400	551,787,620,20
Total For R2037									14,822,988,867,000.00	398,955,211,400	551,787,620,20
R2040 On 31/01/2040 Spot Bond			11.74000	81.50625	11.88500	80.59615			822,048,444,752,000.00	410,736,664,800	436,358,832,60
Total R2040 SPOT									2,048,444,752,000.00	410,736,664,800	436,358,832,60
Total For R2040									2,048,444,752,000.00	410,736,664,800	436,358,832,60
R2044 On 31/01/2044 Spot Bond			11.71500	78.48976	11.87500	77.47394			898,042,744,825,000.00	503,460,755,000	1,779,095,225,60
Total R2044 SPOT									18,042,744,825,000.00	503,460,755,000	779,095,225,60
Total For R2044									18,042,744,825,000.00	503,460,755,000	779,095,225,60
R2048 On 28/02/2048 Spot Bond			11.65000	77.36052	11.80000	76.38364			308,776,915,780,000.00	2,086,590,293,200	1,901,024,361,30
Total R2048 SPOT									18,776,915,780,000.00	086,590,293,200	301,024,361,30
Total For R2048									18,776,915,780,000.00	086,590,293,200	301,024,361,30
R209 On 31/03/2036 Spot Bond			11.52500	64.43266	11.67000	63.70000			209,558,273,030,000.00	885,861,889,200	503,594,179,70
Total R209 SPOT									19,558,273,030,000.00	885,861,889,200	503,594,179,70
Total For R209									19,558,273,030,000.00	885,861,889,200	503,594,179,70
R210 On 31/03/2028 Spot Bond			2.84000	226.92037	2.89000	226.21637			9,011,888,000,000.00	3,173,200,000	275,764,018,40
Total R210 SPOT									9,011,888,000,000.00	3,173,200,000	275,764,018,40
Total For R210									9,011,888,000,000.00	3,173,200,000	275,764,018,40
R213 On 28/02/2031 Spot Bond			11.07000	78.78682	11.21000	78.12452			534,441,623,334,000.00	1,132,289,216,200	1,326,926,614,30
Total R213 SPOT									14,441,623,334,000.00	132,289,216,200	326,926,614,30
Total For R213									14,441,623,334,000.00	132,289,216,200	326,926,614,30
R214 On 28/02/2041 Spot Bond			11.64500	61.95467	11.80000	61.14450			353,625,067,056,000.00	287,988,412,800	450,168,233,90
Total R214 SPOT									13,625,067,056,000.00	287,988,412,800	450,168,233,90
Total For R214									13,625,067,056,000.00	287,988,412,800	450,168,233,90
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.71511			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.58300			0.00	0	5,280,000,00

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 RDFB14 SPOT										0.00	0	5,280,000,00
Total For RDFB14										0.00	0	5,280,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.82901				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.31090				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.26057				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.23676				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.17766				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.23344				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.84834				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.45395				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.15842				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.16343				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.17549				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.18679				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.51329				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.87819				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.75195				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.16791				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.52756				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.04189				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.77520				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.60395				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.46569				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.93308				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.82994				0.00	0	
Total RES40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.63558				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.61098				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.06851				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.16703				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.21202				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.19591				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.17947				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.21132				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.18621				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.22956				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.19599				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.27406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.21989				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.46408				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.11600	103.47246	9.11600	103.44725				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.02500	95.66140	12.02500	95.63088				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.51000	93.28858	12.51000	93.25766				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.49121				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.54500	95.00243	11.54500	94.97330				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.45012				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.61113				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS20 On 15/05/2026 Spot Bond			9.80500	104.64190	9.80500	104.61469				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.70395				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.01000	102.68862	9.01000	102.66404				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.86500	97.98069	9.86500	97.95506				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.20000	101.55770	10.20000	101.53011		28,560,000,000,000.00		2,800,000,000	1,400,000,000	
Total SBS31 SPOT								28,560,000,000,000.00		2,800,000,000	1,400,000,000	
Total For SBS31								28,560,000,000,000.00		2,800,000,000	1,400,000,000	
SBS34 On 19/09/2024 Spot Bond			9.41000	101.66987	9.41000	101.64405				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.46800	100.91089	9.46800	100.88553				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.26000	94.20280	11.26000	94.17476				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.40000	104.20829	7.40000	104.18733				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.67500	106.76276	9.67500	106.73535				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.32000	106.24515	10.32000	106.21611				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.24000	102.63764	7.24000	102.61780				0.00	0	
Total SBS46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.45539				0.00	400,000,000	200,000,000
Total SBS47 SPOT										0.00	400,000,000	200,000,000
Total For SBS47										0.00	400,000,000	200,000,000
SBS51 On 31/01/2024 Spot Bond			9.18000	9.18000	9.18000	102.45245				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.46075				0.00	220,000,000	110,000,000
Total SBS52 SPOT										0.00	220,000,000	110,000,000
Total For SBS52										0.00	220,000,000	110,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.27123				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.49990				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.23401				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.60759				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64942				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.22745				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.87675				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.50422				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.24656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.98922				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.57913				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.09475				0.00	0	190,000,00
Total SBS70 SPOT										0.00	0	190,000,00
Total For SBS70										0.00	0	190,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.99949				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.60445				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.30850				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.35709				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.41312				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.96000	329.95444	2.96000	329.76492				0.00	0	192,000,00
Total SBSI11 SPOT										0.00	0	192,000,00
Total For SBSI11										0.00	0	192,000,00
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	224.90071				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.63230				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBSS0 ₁ On 19/08/2026 Spot Bond					0.00000	100.34214			0.00	400,000,000	200,000,000
Total SBSS02 SPOT									0.00	400,000,000	200,000,000
Total For SBSS02									0.00	400,000,000	200,000,000
SBT10 ₃ On 31/03/2024 Spot Bond					0.00000	103.14567			0.00	0	600,000,000
Total SBT103 SPOT									0.00	0	600,000,000
Total For SBT103									0.00	0	600,000,000
SBT10 ₄ On 30/09/2025 Spot Bond					0.00000	104.50938			0.00	60,000,000	1,030,000,000
Total SBT104 SPOT									0.00	60,000,000	1,030,000,000
Total For SBT104									0.00	60,000,000	1,030,000,000
SBT10 ₅ 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 ₆ On 31/12/2026 Spot Bond					0.00000	100.57854			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10 ₇ On 08/04/2027 Spot Bond					0.00000	99.96893			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10 ₈ On 13/07/2027 Spot Bond					0.00000	99.78614			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT20 ₁ On 13/02/2023 Spot Bond					0.00000	101.88830			0.00	0	100,000,000
Total SBT201 SPOT									0.00	0	100,000,000
Total For SBT201									0.00	0	100,000,000
SBT20 ₂ On 03/12/2023 Spot Bond					0.00000	101.60517			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20 ₃ On 03/12/2023 Spot Bond			8.74500	105.30717	8.74500	105.28254			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT20 ₄ On 16/04/2024 Spot Bond					0.00000	101.51064			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20 ₆ On 31/01/2025 Spot Bond					0.00000	102.34798			0.00	0	
Total SBT206 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.03448				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.62393				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.84872				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.18080				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.30102				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.39000	92.65651	10.39000	92.63101				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.11624				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.37159				0.00	0	500,000,00
Total SLRA6 SPOT										0.00	0	500,000,00
Total For SLRA6										0.00	0	500,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.99773				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.98384				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.02527				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.05318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.05318				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.03929				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.01155				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.05296				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.08088				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.07392				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.06695				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.10832				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.92000	101.21925	8.92000	101.19511				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.66301				0.00	0	500,000,00
Total SNT05 SPOT										0.00	0	500,000,00
Total For SNT05										0.00	0	500,000,00
SNT06 On 16/05/2027 Spot Bond					0.00000	101.37195				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.00386				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75268				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.76701				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.75585				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.77243				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.94803				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.96992				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.68886				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	99.77342				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.31569				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.17794				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	99.85735				0.00	0	
Total SPG011 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.86189				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.78676				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.16177				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	159.77072				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.41500	106.73937	9.41500	106.71255				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.70000	80.50788	10.70000	80.48470				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.09054				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.82694				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.62500	100.93530	8.62500	100.91202				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.34000	114.23713	5.34000	114.16433				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.08774				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.32181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.34893				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.90000	2.90000	2.90000	329.98595				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.42496				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.23971				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	161.90228				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	112.80053				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	113.47965				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.07000	4.07000	4.07000	213.13198				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.68382				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.67277				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.30907				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.30147				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.20713				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.21553				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.23150				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.82424				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.69790				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.39420				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.21583				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	227.38781				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.31189				0.00	0	
Total SSN089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.73580				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.49096				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.53000	84.29452	11.53000	84.26886				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.24439				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.05000	213.47539	4.05000	213.34644				0.00	0	598,000,00
Total SSN104 SPOT										0.00	0	598,000,00
Total For SSN104										0.00	0	598,000,00
SSN10: On 07/12/2033 Spot Bond			5.53500	223.96080	5.53500	223.81678				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.02958				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	93.26271				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.36560				0.00	0	6,000,000,00
Total SSN120 SPOT										0.00	0	6,000,000,00
Total For SSN120										0.00	0	6,000,000,00
SSN12: On 31/08/2024 Spot Bond					0.00000	100.52754				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.16225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	100.82657				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	97.14850				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	96.79464				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.42252				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	97.47285				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	99.92133				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.71200				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	100.39054				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 12/12/2022 Spot Bond					0.00000	101.53865				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 03/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN172 On 28/02/2025 Spot Bond					0.00000	98.28375				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN174 On 28/02/2027 Spot Bond					0.00000	100.07682				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN175 On 31/03/2046 Spot Bond			4.61200	110.17307	4.61200	110.10484				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN176 On 31/12/2050 Spot Bond			4.62000	45.98295	4.62000	112.49746				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN177 On 30/11/2022 Spot Bond					0.00000	100.65693				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN178 On 28/09/2027 Spot Bond					0.00000	100.21447				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.79220				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.67964				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.49785				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.93000	97.79326	9.93000	97.76723				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.85263				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.84646				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.76673				0.00	0	
Total T17A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.87937				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.78351				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.77158				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.78351				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.06000	98.41928	8.06000	98.39815				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.57000	98.50361	8.57000	98.48116				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.12129				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.12447				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.07222				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.20368				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	99.87125				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.23286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.72652				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.07140				0.00	0	520,000,0€
Total TFS157 SPOT										0.00	0	520,000,0€
Total For TFS157										0.00	0	520,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.45252				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.93960				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.36188				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.61945				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.59619				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.68549				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.05265				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.93573				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.44063				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	100.34087				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.78925				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.85823				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A 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	
TH15A On 21/11/2022 Spot Bond					0.00000	100.80680				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			10.24500	10.24500	10.24500	103.54402				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.79200				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.77900				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.83399				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.84988				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.84550				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.89013				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.91158				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86146				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.33215				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.20920				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.11556				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78377				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2			9.34000	99.61151	9.34000	99.58680				0.00	0	
TH16A: On 21/08/2024 Spot Bond										0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78975				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78616				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8			6.61000	99.23509	6.61000	99.21756				0.00	0	
TH16A: On 21/08/2024 Spot Bond										0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.81246				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.85786				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.84950				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.90682				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.89130				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.10598				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.20719				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.14767				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.83721				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.81931				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.81335				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.88014				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85271				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.84913				0.00	0	110,000,00
Total TH17C3 SPOT										0.00	0	110,000,00
Total For TH17C3										0.00	0	110,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	101.09926				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.05524				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.02787				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.70006				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.71804				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.12737				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.13754				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.15216				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.11582				0.00	200,000,000	100,000,00
Total TH18O1 SPOT										0.00	200,000,000	100,000,00
Total For TH18O1										0.00	200,000,000	100,000,00
TL25 On 04/09/2024 Spot Bond			8.90500	101.97654	8.90500	101.95200				0.00	0	
Total TL25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.46094				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.69441				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.91000	102.78442	9.91000	102.75726				0.00	0	10,000,000.00
Total TL28 SPOT										0.00	0	10,000,000.00
Total For TL28										0.00	0	10,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	102.83240				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.03833				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.09092				0.00	400,000,000	200,000.00
Total TL31 SPOT										0.00	400,000,000	200,000.00
Total For TL31										0.00	400,000,000	200,000.00
TL32 On 09/02/2027 Spot Bond					0.00000	101.49038				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.12500	106.16594	9.12500	106.14020				0.00	0	407,500.00
Total TN23 SPOT										0.00	0	407,500.00
Total For TN23										0.00	0	407,500.00
TN23/R On 06/11/2023 Spot Bond			100.00000	52.15698	100.00000	52.04217				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.29000	99.29547	10.29000	99.26840			20,580,000,000.00		2,000,000	1,675,639.50
Total TN25 SPOT									20,580,000,000.00		2,000,000	1,675,639.50
Total For TN25									20,580,000,000.00		2,000,000	1,675,639.50
TN25/R On 19/08/2025 Spot Bond			100.00000	19.39149	100.00000	19.34880				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.79000	92.63015	11.79000	92.60131				0.00	0	21,063,395.00

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 TN27 SPOT										0.00	0	21,063,395,00
Total For TN27										0.00	0	21,063,395,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.70032	100.00000	13.67016				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.79500	94.92188	11.79500	94.89232				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.44500	90.23112	12.44500	90.20136				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	114.49173	8.00000	114.46720				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.87200	92.86220	12.87200	92.83073				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.02500	84.24852	13.02500	84.21948				0.00	0	628,398,40
Total TN40 SPOT										0.00	0	628,398,40
Total For TN40										0.00	0	628,398,40
TN40/R On 09/10/2040 Spot Bond			10.75000	99.91420	10.75000	99.88563				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.24201				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.30303				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.81000	101.12685	5.81000	101.22472				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.39828				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.19238				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.19668				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.20276				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.46000	97.59651	8.46000	99.54805				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.89813				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.33500	103.59242	8.33500	103.56897				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.96860				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.17998				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.07733				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.55168				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62500	105.26997	8.62500	105.24568				0.00	0	
Total TRA4A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.55168				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.47000	102.96448	9.47000	102.93845				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.27023				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.24103				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.22545				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.21330				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.29214				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.29214				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.79802				0.00	800,000,000	400,000,000
Total TSP261 SPOT										0.00	800,000,000	400,000,000
Total For TSP261										0.00	800,000,000	400,000,000
TSP262 On 13/02/2023 Spot Bond					0.00000	97.68065				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.18722				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.82181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.68434				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.31576				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	99.98333				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	101.22220				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.83083				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.03591				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.55142				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.96401				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.17066				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.13411				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.76000	99.58374	11.76000	99.55231			470,400,000,000.00		40,000,000	20,000,000
Total UG26 SPOT									470,400,000,000.00		40,000,000	20,000,000
Total For UG26									470,400,000,000.00		40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.94928				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.97971				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.97008				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.06009				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.08086				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.11409				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.26076				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.28841				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.71190				0.00	0	4,845,000,00
Total VKE11 SPOT										0.00	0	4,845,000,00
Total For VKE11										0.00	0	4,845,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.09189				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.93893				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.98047				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.89049			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.62958			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.64968			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.33358			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.77e+017	099,998,186,500	794,824,615,500
Total for SPOT :									1.77e+017	099,998,186,500	794,824,615,500
Total Futures									1.77e+017	099,998,208,550	794,825,929,040
Total Options									13 212 275.00	2,500	180,450
Grand Total:									1.77e+017	099,998,211,050	794,826,109,540