



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2022

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	04/08/2022	Bond Future			12.41202	73.82345	12.39956	73.88176			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.64423	71.16644	12.63104	71.22649			0.00	0	
ES33	On	02/02/2023	Bond Future			12.86587	72.40209	12.85193	72.46390			0.00	0	
ES33	On	04/05/2023	Bond Future			13.07426	69.95474	13.05960	70.01815			0.00	0	
ES33	On	03/08/2023	Bond Future			14.60587	66.01239	14.59343	66.05935			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.82108	71.66104	12.82363	71.64762			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			13.03723	68.49472	13.03972	68.48198			0.00	0	
ES42	On	02/02/2023	Bond Future			13.23632	69.68598	13.23878	69.67371			0.00	0	
ES42	On	04/05/2023	Bond Future			13.43222	66.71730	13.43469	66.70528			0.00	0	
ES42	On	03/08/2023	Bond Future			14.77994	62.85912	14.78577	62.83501			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			161.23985	161.23985	161.18189	161.18189			0.00	0	10,64

an
est

50
0
0
0
0

10

10

39

0

0

0

0

19

19

13

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			163.70067	163.70067	163.64382	163.64382			0.00	0	
I2025	On	02/02/2023	Bond Future			164.85395	164.85395	164.79703	164.79703			0.00	0	
I2025	On	04/05/2023	Bond Future			167.90711	167.90711	167.85017	167.85017			0.00	0	
I2025	On	03/08/2023	Bond Future			157.13780	157.13780	157.05230	157.05230			0.00	0	
Total I2025 Future												0.00	0	10,64
Total For I2025												0.00	0	10,64
I2029	On	04/08/2022	Bond Future			117.98229	117.98229	117.67539	117.67539			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			118.53450	118.53450	118.22407	118.22407			0.00	0	
I2029	On	02/02/2023	Bond Future			120.58979	120.58979	120.27501	120.27501			0.00	0	
I2029	On	04/05/2023	Bond Future			121.53788	121.53788	121.21754	121.21754			0.00	0	
I2029	On	03/08/2023	Bond Future			114.97055	114.97055	114.64640	114.64640			0.00	0	
Total I2029 Future												0.00	0	2,66
Total For I2029												0.00	0	2,66
I2033	On	04/08/2022	Bond Future			111.05248	111.05248	110.98365	110.98365			0.00	0	9,06
I2033	On	03/11/2022	Bond Future			111.41402	111.41402	111.34546	111.34546			0.00	0	
I2033	On	02/02/2023	Bond Future			113.34552	113.34552	113.27688	113.27688			0.00	0	
I2033	On	04/05/2023	Bond Future			114.07411	114.07411	114.00457	114.00457			0.00	0	
I2033	On	03/08/2023	Bond Future			107.91499	107.91499	107.82943	107.82943			0.00	0	
Total I2033 Future												0.00	0	9,06
Total For I2033												0.00	0	9,06
I2038	On	04/08/2022	Bond Future			124.20268	124.20268	124.41602	124.41602			0.00	0	4,86
I2038	On	03/11/2022	Bond Future			126.09842	126.09842	126.31642	126.31642			0.00	0	
I2038	On	02/02/2023	Bond Future			126.38957	126.38957	126.61188	126.61188			0.00	0	
I2038	On	04/05/2023	Bond Future			128.73115	128.73115	128.95845	128.95845			0.00	0	
I2038	On	03/08/2023	Bond Future			119.82893	119.82893	120.01859	120.01859			0.00	0	
Total I2038 Future												0.00	0	4,87
Total For I2038												0.00	0	4,87
I2046	On	04/08/2022	Bond Future			111.91976	111.91976	112.63328	112.63328			98,377,469.04	879	18,24
I2046	On	03/11/2022	Bond Future			111.66641	111.66641	112.39169	112.39169			5,024,988.45	45	1,66
I2046	On	02/02/2023	Bond Future			113.60306	113.60306	114.34213	114.34213			0.00	0	
I2046	On	04/05/2023	Bond Future			113.68868	113.68868	114.44118	114.44118			0.00	0	
I2046	On	03/08/2023	Bond Future			107.49688	107.49688	108.18914	108.18914			0.00	0	
Total I2046 Future												103,402,457.49	924	19,87
Total For I2046												103,402,457.49	924	19,87
I2050	On	04/08/2022	Bond Future			113.27931	113.27931	113.05539	113.05539			68,647,261.86	606	12,66
I2050	On	03/11/2022	Bond Future			115.00793	115.00793	114.78203	114.78203			5,175,356.85	45	1,66
I2050	On	02/02/2023	Bond Future			114.89734	114.89734	114.66731	114.66731			0.00	0	
I2050	On	04/05/2023	Bond Future			117.02593	117.02593	116.79257	116.79257			0.00	0	

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	03/08/2023	Bond Future			108.55555	108.55555	108.31189	108.31189			2,062,555.45	19	
Total I2050 Future												75,885,174.16	670	12,77
Total For I2050												75,885,174.16	670	12,77
R186	On	04/08/2022	Bond Future			9.06012	106.50753	9.04747	106.55376		4.95	0.00	0	86,40
R186	On	03/11/2022	Bond Future			9.27584	108.10678	9.26186	108.15498		4.79	0.00	0	12,94
R186	On	02/02/2023	Bond Future			9.46171	104.66030	9.44628	104.71039		4.91	0.00	0	
R186	On	04/05/2023	Bond Future			9.63473	106.57870	9.61776	106.63040		4.78	0.00	0	
R186	On	03/08/2023	Bond Future			12.66018	95.56686	12.64842	95.59719		4.82	0.00	0	
Total R186 Future												0.00	0	99,35
R186	On	04/08/2022	Bond Future	8.15	Put			3,346.12000	3.34612	3,392,250	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			47.29000	0.04729	46,320	5.92	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			0.23000	0.00023	0,150	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,422.09000	3.42209	3,468,240	3.61	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.28000	0.00028	0,190	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,384.10000	3.38410	3,430,240	3.63	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.33000	0.00033	0,230	3.64	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,989.87000	7.98987	8,036,100	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.01000	0.00001	0,010	3.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			4,071.12000	4.07112	4,117,350	3.44	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,682.92000	2.68292	2,635,720	5.92	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			161.05000	0.16105	153,300	4.75	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,797.27000	3.79727	3,837,720	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			310.99000	0.31099	298,360	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,873.89000	2.87389	2,909,460	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			317.56000	0.31756	304,740	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,844.91000	2.84491	2,880,290	4.71	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			324.24000	0.32424	311,230	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,816.06000	2.81606	2,851,250	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			653.63000	0.65363	632,810	4.70	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,876.08000	1.87608	1,903,460	4.70	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			4,074.01000	4.07401	4,113,480	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			339.10000	0.33910	328,370	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,044.74000	4.04474	4,084,100	4.74	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			343.82000	0.34382	332,970	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,015.53000	4.01553	4,054,770	4.73	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			334.43000	0.33443	323,810	4.74	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			794.04000	0.79404	776,420	4.50	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,261.79000	3.26179	3,295,870	4.50	0.00	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
R186	On	04/05/2023	Bond Future	8.83	Call		803.91000	0.80391	786,140	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,240.27000	3.24027	3,274,200	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		813.51000	0.81351	795,600	4.51	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,218.50000	3.21850	3,252,290	4.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		115.82000	0.11582	113,380	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		8,039.18000	8.03918	8,067,070	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		117.90000	0.11790	115,430	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		8,012.71000	8.01271	8,040,570	4.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		120.13000	0.12013	117,620	4.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		7,986.40000	7.98640	8,014,220	4.82	0.00	0	
Total R186 Option											0.00	0	19,42
Total For R186											0.00	0	118,77
R197	On	04/08/2022	Bond Future			328.50925	328.50925	329.60105	329.60105		0.00	0	80
R197	On	03/11/2022	Bond Future			333.52216	333.52216	334.63468	334.63468		0.00	0	
R197	On	02/02/2023	Bond Future			330.56308	330.56308	331.69263	331.69263		0.00	0	
R197	On	04/05/2023	Bond Future			336.68870	336.68870	337.84139	337.84139		0.00	0	
R197	On	03/08/2023	Bond Future			336.80774	336.80774	337.36465	337.36465		0.00	0	
Total R197 Future											0.00	0	81
Total For R197											0.00	0	81
R202	On	04/08/2022	Bond Future			241.27574	241.27574	240.68433	240.68433		0.00	0	6,83
R202	On	03/11/2022	Bond Future			244.95761	244.95761	244.35996	244.35996		0.00	0	
R202	On	02/02/2023	Bond Future			244.56088	244.56088	243.95240	243.95240		0.00	0	
R202	On	04/05/2023	Bond Future			249.09117	249.09117	248.47307	248.47307		0.00	0	
R202	On	03/08/2023	Bond Future			230.92962	230.92962	230.29688	230.29688		0.00	0	
Total R202 Future											0.00	0	6,83
Total For R202											0.00	0	6,83
R2023	On	04/08/2022	Bond Future			6.74675	103.96584	6.70059	103.99085	0.66	188,490,067.92	1,813	28,53
R2023	On	03/11/2022	Bond Future			7.26999	101.60833	7.18260	101.63499	0.41	0.00	0	
Total R2023 Future											188,490,067.92	1,813	28,53
R2023	On	04/08/2022	Bond Future	6.03	Call		0.07000	0.00007	0,030	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		364.67000	0.36467	389,640	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.09000	0.00009	0,040	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		359.23000	0.35923	384,190	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.11000	0.00011	0,050	0.44	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		353.80000	0.35380	378,750	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		2.61000	0.00261	1,670	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		287.98000	0.28798	313,700	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		2.78000	0.00278	1,800	0.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			285.09000	0.28509	310,770	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			3.02000	0.00302	1,970	0.28	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			282.26000	0.28226	307,870	0.28	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												188,490,067.92	1,813	28,53
R2030	On	04/08/2022	Bond Future			10.67854	86.65684	10.65585	86.76151		8.07	44,628,272.60	515	91,4
R2030	On	03/11/2022	Bond Future			10.88585	87.95887	10.86180	88.06622		8.01	0.00	0	19,5
R2030	On	02/02/2023	Bond Future			11.07745	85.45803	11.05196	85.56809		8.28	0.00	0	
R2030	On	04/05/2023	Bond Future			11.26324	87.02573	11.23627	87.13842		8.14	0.00	0	
R2030	On	03/08/2023	Bond Future			13.11693	78.28761	13.09204	78.37852		8.13	0.00	0	
Total R2030 Future												44,628,272.60	515	110,93
R2030	On	04/08/2022	Bond Future	10.95	Call			1,666.61000	1.66661	1,577,010	8.69	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			322.13000	0.32213	337,200	8.69	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			5,353.42000	5.35342	5,458,090	4.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,303.60000	5.30360	5,408,270	4.43	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,253.81000	5.25381	5,358,480	4.40	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,805.67000	11.80567	11,910,340	6.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,837.17000	7.83717	7,941,840	5.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	4.46	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,964.32000	3.96432	4,048,020	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			387.99000	0.38799	363,940	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,709.28000	3.70928	3,621,440	8.86	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,925.80000	3.92580	4,009,100	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			618.47000	0.61847	637,980	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			151.69000	0.15169	140,040	7.57	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,547.59000	5.54759	5,643,290	7.57	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			379.47000	0.37947	355,820	7.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			396.64000	0.39664	372,210	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,887.44000	3.88744	3,970,360	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			491.75000	0.49175	463,180	7.64	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,514.17000	3.51417	3,592,950	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			385.03000	0.38503	366,090	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			150.08000	0.15008	141,350	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,256.88000	5.25688	5,343,390	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			514.33000	0.51433	490,520	7.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Put			5,217.77000	5.21777	5,304,020	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			522.99000	0.52299	498,890	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,180.19000	5.18019	5,266,150	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			72.63000	0.07263	67,910	8.23	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			6,019.50000	6.01950	6,110,620	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			402.53000	0.40253	382,900	7.86	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,896.57000	5.89657	5,987,000	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			472.17000	0.47217	449,910	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,453.65000	5.45365	5,541,450	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			9,211.05000	9.21105	9,313,750	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,651.42000	8.65142	8,752,750	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			312.05000	0.31205	296,050	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,605.48000	6.60548	6,699,540	7.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			379.45000	0.37945	360,720	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,060.79000	6.06079	6,152,120	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,951.00000	1.95100	1,996,160	8.43	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			507.18000	0.50718	483,630	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,498.52000	10.49852	10,603,860	8.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			114.71000	0.11471	107,760	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,399.68000	9.39968	9,502,790	8.21	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			122.76000	0.12276	115,400	8.19	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call			2,318.45000	2.31845	2,254,940	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,025.08000	2.02508	2,071,630	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,416.24000	2.41624	2,351,340	8.43	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,274.32000	4.27432	4,347,030	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,269.13000	1.26913	1,228,840	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,244.98000	4.24498	4,317,380	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,808.58000	2.80858	2,743,670	8.22	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			6,051.32000	6.05132	6,138,400	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,104.58000	1.10458	1,067,910	7.68	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put			4,606.54000	4.60654	4,682,560	7.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,240.81000	1.24081	1,201,130	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			996.89000	0.99689	1,018,820	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call			1,254.78000	1.25478	1,214,800	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			7,704.63000	7.70463	7,800,170	7.78	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			455.41000	0.45541	436,630	7.76	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put			7,336.92000	7.33692	7,430,830	7.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			521.17000	0.52117	500,270	7.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put			2,376.21000	2.37621	2,423,990	8.22	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call			676.47000	0.67647	650,860	7.67	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	12.50	Call		6,079.33000	6.07933	5,988,570	9.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,896.98000	6.89698	6,988,770	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		189.29000	0.18929	180,120	7.86	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		10,083.79000	10.08379	10,187,310	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,304.07000	4.30407	4,377,080	7.71	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		406.74000	0.40674	389,590	7.78	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,514.07000	3.51407	3,441,490	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,928.43000	1.92843	1,968,540	8.46	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		4,686.54000	4.68654	4,604,160	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,408.18000	1.40818	1,438,490	8.85	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		7,321.22000	7.32122	7,394,770	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		576.81000	0.57681	559,270	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		7,288.40000	7.28840	7,361,770	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		7,255.45000	7.25545	7,328,660	8.02	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		2,137.25000	2.13725	2,095,640	9.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		4,000.10000	4.00010	4,049,400	9.08	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Call		142.56000	0.14256	136,670	7.57	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		10,822.33000	10.82233	10,907,350	7.57	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		569.04000	0.56904	551,680	8.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		584.43000	0.58443	566,730	8.02	0.00	0	
Total R2030 Option											0.00	0	12,55
Total For R2030											44,628,272.60	515	123,52
R2032	On	04/08/2022	Bond Future			11.12839	86.19399	11.10548	86.31209	9.34	40,166,399.34	466	97,97
R2032	On	03/11/2022	Bond Future			11.32971	83.33699	11.30557	83.45791	9.67	16,334,050.04	196	76,00
R2032	On	02/02/2023	Bond Future			11.51327	84.76448	11.48787	84.88830	9.73	0.00	0	
R2032	On	04/05/2023	Bond Future			11.68707	82.16019	11.66039	82.28684	10.08	0.00	0	
R2032	On	03/08/2023	Bond Future			13.25656	77.58735	13.23136	77.69224	9.65	0.00	0	
Total R2032 Future											56,500,449.38	662	174,02
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call		646.72000	0.64672	584,290	9.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2.94000	0.00294	2,000	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		7,578.00000	7.57800	7,696,090	7.30	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		3,994.65000	3.99465	3,878,150	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		75.40000	0.07540	77,000	11.15	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		169.78000	0.16978	143,530	8.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		2,297.57000	2.29757	2,389,420	8.66	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call		0.58000	0.00058	0,360	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,193.35000	1.19335	1,249,020	9.34	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		2,706.61000	2.70661	2,596,170	10.58	0.00	0	

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	04/08/2022	Bond Future	11.60	Put			206.61000	0.20661	214,270	10.58	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			2.60000	0.00260	1,760	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,799.56000	4.79956	4,916,820	7.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,854.87000	4.85487	4,972,220	7.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,744.33000	4.74433	4,861,490	7.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			45.89000	0.04589	36,220	8.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,249.96000	3.24996	3,358,390	8.20	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.01000	0.00001	0,010	7.20	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,116.10000	7.11610	7,234,200	7.20	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			12,063.44000	12.06344	12,181,540	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,457.06000	9.45706	9,575,160	7.69	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.01000	0.00001	0,000	7.30	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,411.94000	5.41194	5,529,820	7.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2.29000	0.00229	1,540	7.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,888.38000	3.88838	3,976,420	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			577.67000	0.57767	544,280	9.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,848.25000	3.84825	3,935,780	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			156.10000	0.15610	143,640	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			5,923.70000	5.92370	6,030,780	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			378.10000	0.37810	353,480	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,606.17000	4.60617	4,702,470	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			18.77000	0.01877	16,700	8.80	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,302.66000	4.30266	4,395,690	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			564.98000	0.56498	532,100	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,435.43000	7.43543	7,549,140	8.73	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			136.70000	0.13670	125,510	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,433.11000	6.43311	6,542,840	8.70	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			11.08000	0.01108	9,780	8.82	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			6,176.67000	6.17667	6,285,130	8.69	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			177.85000	0.17785	164,010	8.69	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Call			448.62000	0.44862	420,730	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,879.17000	10.87917	10,998,790	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			13.25000	0.01325	11,720	8.81	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			10,586.67000	10.58667	10,706,060	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,006.51000	10.00651	10,125,360	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			80.39000	0.08039	73,180	8.73	0.00	0	70
R2032	On	03/11/2022	Bond Future	11.55	Call			2,567.92000	2.56792	2,486,770	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,354.41000	1.35441	1,394,180	10.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			5,276.90000	5.27690	5,170,900	11.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	12.30	Put			486.09000	0.48609	501,010	11.11	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			861.01000	0.86101	825,460	9.03	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			551.27000	0.55127	525,570	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			776.37000	0.77637	795,270	11.21	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			559.91000	0.55991	533,910	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,105.03000	6.10503	6,202,850	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			651.72000	0.65172	622,540	8.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,666.76000	5.66676	5,761,400	8.92	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			380.86000	0.38086	361,570	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,984.62000	4.98462	5,072,890	9.03	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Call			420.51000	0.42051	399,670	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			6,930.54000	6.93054	7,033,520	8.96	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			542.90000	0.54290	517,500	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,194.54000	6.19454	6,292,960	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			11,682.91000	11.68291	11,801,700	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,149.63000	6.14963	6,247,750	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			105.80000	0.10580	99,050	9.05	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,790.22000	10.79022	10,907,290	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			251.34000	0.25134	237,510	9.00	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,400.90000	8.40090	8,510,890	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,079.47000	2.07947	2,126,460	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,507.24000	3.50724	3,425,180	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,812.72000	1.81272	1,854,480	10.12	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,638.04000	6.63804	6,533,120	11.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,215.64000	7.21564	7,320,170	8.96	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			74.74000	0.07474	69,710	9.05	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			3,057.93000	3.05793	2,981,100	9.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,378.05000	1.37805	1,334,330	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,150.59000	5.15059	5,233,520	9.45	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,346.51000	1.34651	1,303,460	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,220.03000	5.22003	5,303,630	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,362.35000	1.36235	1,318,970	9.44	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,185.36000	5.18536	5,268,630	9.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			7,452.58000	7.45258	7,530,970	9.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			983.02000	0.98302	956,310	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			7,417.47000	7.41747	7,495,650	9.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			960.27000	0.96027	933,990	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			7,487.79000	7.48779	7,566,400	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			971.61000	0.97161	945,110	9.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Option												0.00	0	29,96
Total For R2032												56,500,449.38	662	203,95
R2035	On	04/08/2022	Bond Future			11.42931	87.10475	11.42147	87.15000		10.43	0.00	0	129,02
R2035	On	03/11/2022	Bond Future			11.61924	83.92527	11.61090	83.97219		10.89	0.00	0	3,77
R2035	On	02/02/2023	Bond Future			11.79644	85.36179	11.78759	85.41036		11.00	0.00	0	
R2035	On	04/05/2023	Bond Future			11.95589	82.42814	11.94656	82.47821		11.55	0.00	0	
R2035	On	03/08/2023	Bond Future			13.34991	77.86934	13.34303	77.90154		11.07	0.00	0	
Total R2035 Future												0.00	0	132,80
R2035	On	04/08/2022	Bond Future	9.53	Call			0.00000	0.00000	0,000	9.40	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			12,032.70000	12.03270	12,077,950	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.01000	0.00001	0,000	9.32	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			338.49000	0.33849	314,410	9.88	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,046.33000	2.04633	2,067,500	9.88	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			4,289.30000	4.28930	4,240,870	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			32.29000	0.03229	27,660	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,228.61000	4.22861	4,269,230	9.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			34.69000	0.03469	29,790	9.39	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			5,391.85000	5.39185	5,435,760	9.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			37.24000	0.03724	32,060	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,109.77000	4.10977	4,149,840	9.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,898.89000	9.89889	9,944,130	9.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			7.01000	0.00701	5,670	9.17	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			4,169.08000	4.16908	4,209,430	9.39	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			70.32000	0.07032	67,140	11.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			17.65000	0.01765	14,790	9.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,711.62000	4.71162	4,754,010	9.29	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,286.82000	4.28682	4,316,000	10.17	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			780.37000	0.78037	761,100	10.25	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			4,025.89000	4.02589	4,053,540	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			923.75000	0.92375	902,430	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			11,049.39000	11.04939	11,095,040	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			105.64000	0.10564	100,970	9.65	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,982.37000	7.98237	8,024,620	9.65	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			231.68000	0.23168	223,210	9.73	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			518.65000	0.51865	519,860	12.72	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			683.37000	0.68337	665,630	10.17	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			961.96000	0.96196	940,130	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,615.62000	3.61562	3,640,710	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,232.30000	6.23230	6,186,590	12.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			6,401.22000	6.40122	6,439,670	9.73	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,695.32000	3.69532	3,720,920	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			21.31000	0.02131	20,040	9.64	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			942.65000	0.94265	921,070	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,655.24000	3.65524	3,680,580	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			849.93000	0.84993	834,030	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,058.51000	6.05851	6,091,180	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,114.81000	1.11481	1,095,880	10.25	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			5,312.47000	5.31247	5,342,110	10.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,131.95000	1.13195	1,112,850	10.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			587.34000	0.58734	574,970	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,129.36000	7.12936	7,165,560	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			821.86000	0.82186	806,300	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,150.48000	6.15048	6,183,490	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			835.72000	0.83572	819,990	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			783.52000	0.78352	786,650	12.96	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			313.79000	0.31379	305,980	9.99	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			9,100.84000	9.10084	9,141,600	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			532.03000	0.53203	520,500	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,442.73000	7.44273	7,479,770	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			568.49000	0.56849	556,400	9.99	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			5,270.66000	5.27066	5,300,130	10.26	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			116.42000	0.11642	112,820	9.98	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			12,090.11000	12.09011	12,135,080	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			127.02000	0.12702	123,150	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,834.75000	11.83475	11,879,450	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			138.42000	0.13842	134,270	9.98	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			6,104.29000	6.10429	6,137,130	10.09	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,496.45000	2.49645	2,510,920	11.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,455.79000	3.45579	3,421,120	11.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,409.14000	2.40914	2,423,040	11.30	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,132.05000	8.13205	8,086,610	12.96	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,581.23000	11.58123	11,625,650	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,233.16000	7.23316	7,269,640	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,327.11000	3.32711	3,293,010	11.25	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,401.05000	1.40105	1,407,810	12.96	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,590.60000	1.59060	1,569,910	10.82	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Put			5,917.97000	5.91797	5,947,350	10.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,645.86000	1.64586	1,624,730	10.84	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,800.03000	5.80003	5,828,970	10.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.21	Call		1,664.63000	1.66463	1,643,350	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,761.18000	5.76118	5,789,970	10.84		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		287.29000	0.28729	281,230	10.74		0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put		12,753.60000	12.75360	12,797,610	10.74		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		646.76000	0.64676	635,570	10.72		0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put		9,470.66000	9.47066	9,509,540	10.72		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		813.56000	0.81356	800,370	10.72		0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call		1,683.52000	1.68352	1,662,100	10.85		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,722.50000	5.72250	5,751,150	10.85		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,055.70000	5.05570	5,018,090	12.08		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,364.85000	2.36485	2,377,310	12.08		0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call		7,653.03000	7.65303	7,609,720	12.96		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,528.45000	8.52845	8,565,330	10.72		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		7,981.71000	7.98171	8,002,090	11.07		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		1,260.50000	1.26050	1,248,840	11.05		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		8,060.14000	8.06014	8,080,680	11.05		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		1,274.29000	1.27429	1,262,560	11.06		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		8,020.85000	8.02085	8,041,320	11.06		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		1,288.18000	1.28818	1,276,360	11.07		0.00	0	
Total R2035 Option												0.00	0	14,85
Total For R2035												0.00	0	147,65
R2037	On	04/08/2022	Bond Future			11.58774	78.79762	11.58499	78.81359	11.72		0.00	0	140,35
R2037	On	03/11/2022	Bond Future			11.76538	79.98175	11.76234	79.99899	11.62		0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.93073	77.09429	11.92743	77.11258	12.41		0.00	0	
R2037	On	04/05/2023	Bond Future			12.08860	78.50951	12.08506	78.52871	12.38		0.00	0	
R2037	On	03/08/2023	Bond Future			13.40378	69.96027	13.40300	69.96395	12.55		0.00	0	
Total R2037 Future												0.00	0	142,35
R2037	On	04/08/2022	Bond Future	11.95	Put		342.58000	0.34258	331,610	12.54		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		45.39000	0.04539	40,630	10.77		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,115.06000	4.11506	4,126,270	10.77		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		251.33000	0.25133	236,530	11.22		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call		42.42000	0.04242	37,890	10.76		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,474.53000	2.47453	2,475,700	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		603.53000	0.60353	580,890	11.58		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,570.35000	1.57035	1,563,680	11.58		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.90	Put		4,174.71000	4.17471	4,186,150	10.76		0.00	0	5
R2037	On	04/08/2022	Bond Future	11.95	Call		2,420.04000	2.42004	2,393,100	12.54		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		0.03000	0.00003	0,020	10.38		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put		9,376.56000	9.37656	9,392,520	10.38		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/08/2022	Bond Future	10.89	Call			39.64000	0.03964	35,330	10.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,234.62000	4.23462	4,246,280	10.74	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,569.27000	3.56927	3,573,530	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			960.04000	0.96004	947,310	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,649.12000	3.64912	3,653,630	10.94	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			979.56000	0.97956	966,710	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,609.03000	3.60903	3,613,420	10.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			999.34000	0.99934	986,360	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			903.80000	0.90380	894,490	11.33	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,004.61000	6.00461	6,013,590	11.33	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			874.43000	0.87443	865,290	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,097.25000	6.09725	6,106,400	11.31	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			888.94000	0.88894	879,720	11.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,050.72000	6.05072	6,059,790	11.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,048.70000	6.04870	6,056,730	11.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,683.58000	1.68358	1,672,340	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,008.78000	6.00878	6,016,740	11.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,646.01000	1.64601	1,634,900	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,089.07000	6.08907	6,097,160	11.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,664.60000	1.66460	1,653,430	11.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			1,388.87000	1.38887	1,384,090	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			7,798.17000	7.79817	7,797,070	12.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			1,403.58000	1.40358	1,398,770	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			7,759.17000	7.75917	7,758,040	12.44	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			1,374.27000	1.37427	1,369,510	12.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			7,837.34000	7.83734	7,836,260	12.42	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												0.00	0	144,60
R2040	On	04/08/2022	Bond Future			11.68085	80.44467	11.69323	80.36784		12.37	0.00	0	126,98
R2040	On	03/11/2022	Bond Future			11.85311	81.65352	11.86580	81.57660		12.27	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			12.01354	78.54440	12.02661	78.46695		13.13	0.00	0	
R2040	On	04/05/2023	Bond Future			12.16631	79.98652	12.17980	79.90822		13.10	0.00	0	
R2040	On	03/08/2023	Bond Future			13.42551	71.09984	13.44331	71.01084		13.32	0.00	0	
Total R2040 Future												0.00	0	131,44
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.15	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			14,033.75000	14.03375	13,956,920	11.15	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			3.56000	0.00356	3,330	10.85	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call			56.83000	0.05683	56,040	11.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,208.20000	4.20820	4,130,580	11.23	0.00	0	

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	04/08/2022	Bond Future	12.24	Call		3,467.20000	3.46720	3,524,040	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,557.37000	6.55737	6,480,310	10.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		49.74000	0.04974	48,940	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		187.48000	0.18748	167,490	13.31	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		4,335.58000	4.33558	4,257,950	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		53.18000	0.05318	52,390	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,271.74000	4.27174	4,194,120	11.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,078.16000	1.07816	1,094,450	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,916.75000	3.91675	3,856,120	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		689.68000	0.68968	700,690	11.41	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,890.32000	4.89032	4,824,410	11.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		1,036.02000	1.03602	1,051,770	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,002.82000	4.00282	3,941,650	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,057.04000	1.05704	1,073,060	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,959.70000	3.95970	3,898,800	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,829.76000	4.82976	4,878,540	13.63	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,019.84000	1.01984	991,700	13.63	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		180.81000	0.18081	183,850	10.88	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,770.18000	7.77018	7,696,300	10.88	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		242.02000	0.24202	246,110	10.94	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		7,136.72000	7.13672	7,063,890	10.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,279.80000	1.27980	1,298,630	11.85	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,545.32000	3.54532	3,487,230	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,674.49000	6.67449	6,609,980	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		951.08000	0.95108	964,210	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,623.94000	6.62394	6,559,620	12.05	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,637.48000	7.63748	7,569,990	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		728.15000	0.72815	738,550	11.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,468.77000	7.46877	7,401,720	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		920.11000	0.92011	932,870	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,725.30000	6.72530	6,660,610	12.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		935.51000	0.93551	948,450	12.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,527.50000	2.52750	2,488,470	13.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		175.01000	0.17501	177,640	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,433.85000	12.43385	12,359,030	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		186.31000	0.18631	189,100	11.92	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		12,222.88000	12.22288	12,148,220	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		694.31000	0.69431	704,270	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,842.35000	3.84235	3,880,120	13.51	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,594.83000	2.59483	2,555,150	13.51	0.00	0	

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	12.27	Call		3,947.87000	3.94787	3,986,290	13.55	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,370.25000	6.37025	6,312,510	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,926.06000	1.92606	1,947,530	12.32	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		6,158.40000	6.15840	6,101,570	12.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		799.05000	0.79905	809,120	12.17	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,896.55000	8.89655	8,830,710	12.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,780.96000	1.78096	1,801,150	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,456.49000	6.45649	6,398,380	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		365.74000	0.36574	370,580	12.19	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		6,413.26000	6.41326	6,355,340	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,821.73000	1.82173	1,842,290	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		8,381.59000	8.38159	8,436,520	14.74	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,536.75000	1.53675	1,513,380	14.74	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,801.28000	1.80128	1,821,660	12.28	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		13,550.32000	13.55032	13,476,860	12.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,980.87000	9.98087	9,912,640	12.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,011.54000	1.01154	1,024,000	12.16	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		5,816.55000	5.81655	5,862,030	13.80	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,455.75000	2.45575	2,422,930	13.80	0.00	0	40
R2040	On	03/08/2023	Bond Future	12.22	Put		8,168.85000	8.16885	8,100,960	13.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,624.01000	1.62401	1,645,280	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		8,127.62000	8.12762	8,059,890	13.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		1,591.32000	1.59132	1,612,260	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		8,209.99000	8.20999	8,141,930	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,607.74000	1.60774	1,628,850	13.29	0.00	0	
Total R2040 Option											0.00	0	11,56
Total For R2040											0.00	0	143,02
R2044	On	04/08/2022	Bond Future			11.68275	77.32042	11.66968	77.40279	13.03	40,825,181.76	528	91,48
R2044	On	03/11/2022	Bond Future			11.84596	78.48237	11.83222	78.56697	12.93	0.00	0	
R2044	On	02/02/2023	Bond Future			11.99763	75.44417	11.98322	75.53095	13.86	0.00	0	
R2044	On	04/05/2023	Bond Future			12.14160	76.82944	12.12654	76.91833	13.83	0.00	0	
R2044	On	03/08/2023	Bond Future			13.33642	68.23887	13.32255	68.30883	14.07	0.00	0	
Total R2044 Future											40,825,181.76	528	91,48
R2044	On	04/08/2022	Bond Future	11.10	Put		3,828.17000	3.82817	3,897,970	11.89	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		78.74000	0.07874	67,310	11.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,954.48000	3.95448	4,025,420	11.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		83.82000	0.08382	71,830	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,891.14000	3.89114	3,961,520	11.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		89.17000	0.08917	76,600	11.89	0.00	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
R2044	On	03/11/2022	Bond Future	11.39	Put		3,921.85000	3.92185	3,971,250	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,134.47000	1.13447	1,098,850	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,878.52000	3.87852	3,927,500	12.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,156.84000	1.15684	1,120,790	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,835.54000	3.83554	3,884,090	12.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		147.76000	0.14776	139,440	11.46	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		8,425.84000	8.42584	8,502,120	11.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		925.10000	0.92510	893,730	12.17	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		4,327.62000	4.32762	4,380,850	12.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,112.36000	1.11236	1,077,160	12.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,340.63000	6.34063	6,399,500	12.76	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,055.08000	1.05508	1,027,770	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,441.33000	6.44133	6,500,800	12.74	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,072.29000	1.07229	1,044,680	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,390.94000	6.39094	6,450,110	12.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,089.49000	1.08949	1,061,580	12.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,903.73000	1.90373	1,868,400	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,348.00000	6.34800	6,401,560	12.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,925.09000	1.92509	1,889,520	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,304.32000	6.30432	6,357,640	12.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,946.60000	1.94660	1,910,770	12.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,260.88000	6.26088	6,313,940	12.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		7,997.94000	7.99794	8,042,890	13.98	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		1,688.86000	1.68886	1,664,170	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		8,081.05000	8.08105	8,126,320	13.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		1,705.99000	1.70599	1,681,130	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		8,039.41000	8.03941	8,084,510	13.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,723.21000	1.72321	1,698,200	13.98	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											40,825,181.76	528	94,60
R2048	On	04/08/2022	Bond Future			11.64017	80.41160	11.62189	80.52936	12.74	0.00	0	213,34
R2048	On	03/11/2022	Bond Future			11.80252	77.19478	11.78335	77.31531	13.36	0.00	0	
R2048	On	02/02/2023	Bond Future			11.95341	78.51624	11.93333	78.63964	13.53	0.00	0	
R2048	On	04/05/2023	Bond Future			12.08812	75.52082	12.06718	75.64699	14.30	0.00	0	
R2048	On	03/08/2023	Bond Future			13.24512	71.32884	13.22451	71.43431	13.74	0.00	0	
Total R2048 Future											0.00	0	213,34
R2048	On	04/08/2022	Bond Future	10.99	Call		65.78000	0.06578	54,080	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,341.67000	4.34167	4,447,730	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		70.14000	0.07014	57,840	11.83	0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/08/2022 Bond Future	11.00	Put			4,275.12000	4.27512	4,380,580	11.83		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			0.34000	0.00034	0,220	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			8,658.86000	8.65886	8,776,500	11.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			35.53000	0.03553	28,410	11.70		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			4,954.46000	4.95446	5,065,100	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			61.63000	0.06163	50,530	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			4,408.53000	4.40853	4,515,190	11.80		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Put			9,442.11000	9.44211	9,559,820	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			14,412.15000	14.41215	14,529,910	11.42		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			0.04000	0.00004	0,020	11.26		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			10,237.91000	10.23791	10,355,650	11.26		0.00	0	
R2048 On 04/08/2022 Bond Future	10.30	Call			0.12000	0.00012	0,070	11.22		0.00	0	1,20
R2048 On 03/11/2022 Bond Future	11.31	Call			1,044.45000	1.04445	1,000,000	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,131.75000	4.13175	4,207,830	12.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,066.18000	1.06618	1,021,130	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,085.98000	4.08598	4,161,460	12.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,023.14000	1.02314	979,280	12.57		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			4,178.04000	4.17804	4,254,710	12.57		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			6,681.49000	6.68149	6,769,730	12.36		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,031.81000	1.03181	996,240	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			6,628.60000	6.62860	6,716,430	12.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			997.79000	0.99779	963,040	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			6,734.50000	6.73450	6,823,150	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,014.80000	1.01480	979,640	12.36		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,922.81000	1.92281	1,875,380	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			6,619.36000	6.61936	6,698,100	13.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,944.67000	1.94467	1,896,890	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			6,574.04000	6.57404	6,652,430	13.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,966.42000	1.96642	1,918,300	13.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			6,528.70000	6.52870	6,606,750	13.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			7,975.43000	7.97543	8,044,810	13.58		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			1,760.26000	1.76026	1,724,650	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			8,059.45000	8.05945	8,129,310	13.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			1,778.22000	1.77822	1,742,370	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			8,017.35000	8.01735	8,086,970	13.57		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			1,796.27000	1.79627	1,760,180	13.58		0.00	0	
Total R2048 Option										0.00	0	5,85
Total For R2048										0.00	0	219,15

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022			11.44259	66.80513	11.42947	66.87093		11.80	13,561,441.39	203	23,25
R209	On	03/11/2022			11.61171	64.66336	11.59793	64.73098		12.29	0.00	0	4,5
R209	On	02/02/2023			11.76502	65.77097	11.75059	65.84039		12.45	0.00	0	
R209	On	04/05/2023			11.90882	63.82641	11.89375	63.89757		13.04	0.00	0	
R209	On	03/08/2023			13.13388	60.27874	13.12045	60.33444		12.54	0.00	0	
Total R209 Future											13,561,441.39	203	27,81
R209	On	04/08/2022	10.57	Call			8.03000	0.00803	6,300	10.43	0.00	0	
R209	On	04/08/2022	10.57	Put			4,534.08000	4.53408	4,598,150	10.43	0.00	0	
R209	On	04/08/2022	10.58	Call			8.75000	0.00875	6,890	10.44	0.00	0	
R209	On	04/08/2022	10.58	Put			4,479.61000	4.47961	4,543,550	10.44	0.00	0	
R209	On	04/08/2022	10.59	Call			9.52000	0.00952	7,520	10.45	0.00	0	
R209	On	04/08/2022	10.59	Put			4,425.26000	4.42526	4,489,060	10.45	0.00	0	
R209	On	03/11/2022	11.50	Put			2,070.52000	2.07052	2,098,840	12.29	0.00	0	
R209	On	03/11/2022	10.50	Call			167.32000	0.16732	158,510	10.90	0.00	0	
R209	On	03/11/2022	10.50	Put			5,895.73000	5.89573	5,954,540	10.90	0.00	0	
R209	On	03/11/2022	11.01	Put			3,618.39000	3.61839	3,663,100	11.51	0.00	0	
R209	On	03/11/2022	9.25	Call			1.78000	0.00178	1,600	10.86	0.00	0	6,00
R209	On	03/11/2022	9.25	Put			13,157.33000	13.15733	13,224,770	10.86	0.00	0	
R209	On	03/11/2022	11.03	Call			665.45000	0.66545	641,870	11.54	0.00	0	
R209	On	03/11/2022	11.03	Put			3,542.51000	3.54251	3,586,550	11.54	0.00	0	
R209	On	03/11/2022	11.50	Call			1,587.05000	1.58705	1,547,750	12.29	0.00	0	
R209	On	03/11/2022	9.50	Put			11,591.38000	11.59138	11,658,510	10.86	0.00	0	
R209	On	03/11/2022	10.00	Call			36.06000	0.03606	33,520	10.88	0.00	0	3,50
R209	On	03/11/2022	10.00	Put			8,611.83000	8.61183	8,676,910	10.88	0.00	0	6,00
R209	On	03/11/2022	11.00	Call			622.54000	0.62254	599,970	11.49	0.00	0	
R209	On	03/11/2022	11.00	Put			3,656.60000	3.65660	3,701,650	11.49	0.00	0	7,00
R209	On	03/11/2022	11.01	Call			636.72000	0.63672	613,810	11.51	0.00	0	
R209	On	03/11/2022	12.00	Call			3,030.29000	3.03029	2,977,680	13.16	0.00	0	
R209	On	03/11/2022	12.00	Put			1,098.27000	1.09827	1,113,280	13.16	0.00	0	3,50
R209	On	03/11/2022	11.02	Call			650.98000	0.65098	627,740	11.52	0.00	0	
R209	On	03/11/2022	11.02	Put			3,580.32000	3.58032	3,624,700	11.52	0.00	0	
R209	On	03/11/2022	9.50	Call			5.34000	0.00534	4,850	10.86	0.00	0	
R209	On	02/02/2023	10.78	Call			658.39000	0.65839	639,850	11.34	0.00	0	
R209	On	02/02/2023	10.78	Put			5,583.66000	5.58366	5,634,540	11.34	0.00	0	
R209	On	02/02/2023	10.79	Call			669.87000	0.66987	651,100	11.35	0.00	0	
R209	On	02/02/2023	10.79	Put			5,541.71000	5.54171	5,592,360	11.35	0.00	0	
R209	On	02/02/2023	10.80	Call			681.62000	0.68162	662,630	11.36	0.00	0	
R209	On	02/02/2023	10.80	Put			5,500.10000	5.50010	5,550,530	11.36	0.00	0	
R209	On	04/05/2023	11.11	Put			5,229.93000	5.22993	5,274,490	12.17	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
R209	On	04/05/2023	Bond Future	11.09	Call		1,337.08000	1.33708	1,310,890	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,301.00000	5.30100	5,345,970	12.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,352.88000	1.35288	1,326,490	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,265.37000	5.26537	5,310,140	12.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,368.80000	1.36880	1,342,200	12.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,296.36000	1.29636	1,277,210	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		6,457.54000	6.45754	6,494,090	12.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,269.59000	1.26959	1,250,710	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		6,524.49000	6.52449	6,561,310	12.47	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,282.93000	1.28293	1,263,920	12.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		6,490.94000	6.49094	6,527,630	12.48	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											13,561,441.39	203	53,81
R210	On	04/08/2022	Bond Future			220.55960	220.55960	220.58978	220.58978		0.00	0	1,00
R210	On	03/11/2022	Bond Future			220.95219	220.95219	220.98492	220.98492		0.00	0	
R210	On	02/02/2023	Bond Future			224.78380	224.78380	224.81910	224.81910		0.00	0	
R210	On	04/05/2023	Bond Future			225.88626	225.88626	225.92231	225.92231		0.00	0	
R210	On	03/08/2023	Bond Future			213.64047	213.64047	213.63539	213.63539		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.97870	81.37180	10.96087	81.45493	8.89	31,490,886.60	387	31,20
R213	On	03/11/2022	Bond Future			11.18228	79.05427	11.16343	79.13962	9.17	0.00	0	
R213	On	02/02/2023	Bond Future			11.37190	80.40709	11.35199	80.49467	9.18	0.00	0	
R213	On	04/05/2023	Bond Future			11.54348	78.33230	11.52252	78.42203	9.48	0.00	0	
R213	On	03/08/2023	Bond Future			13.17602	74.03512	13.15723	74.10589	9.05	0.00	0	
Total R213 Future											31,490,886.60	387	31,20
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		5,258.90000	5.25890	5,342,030	4.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	0,000	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		5,208.20000	5.20820	5,291,330	4.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.00000	0.00000	0,000	4.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		5,157.55000	5.15755	5,240,680	4.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		145.51000	0.14551	136,070	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,753.66000	5.75366	5,829,570	8.55	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		237.09000	0.23709	223,180	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,813.26000	4.81326	4,884,700	8.46	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		363.56000	0.36356	344,410	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		13.72000	0.01372	12,440	8.86	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,970.72000	9.97072	10,054,790	8.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	9.19	Call			16.83000	0.01683	15,300	8.86	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,657.56000	9.65756	9,741,380	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			103.11000	0.10311	95,980	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,950.46000	3.95046	4,015,660	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,028.69000	4.02869	4,094,570	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			381.06000	0.38106	361,250	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,989.48000	3.98948	4,055,020	8.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			390.05000	0.39005	369,900	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,408.41000	6.40841	6,486,630	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			4,068.10000	4.06810	4,134,300	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			372.23000	0.37223	352,760	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			482.09000	0.48209	463,630	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,629.70000	5.62970	5,698,820	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			588.55000	0.58855	567,200	8.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,165.17000	5.16517	5,231,400	8.56	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call			343.88000	0.34388	329,670	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,551.49000	6.55149	6,624,860	8.58	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			467.86000	0.46786	449,820	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,711.13000	5.71113	5,780,670	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			474.93000	0.47493	456,690	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,670.35000	5.67035	5,739,690	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			670.25000	0.67025	646,820	8.60	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,868.99000	4.86899	4,933,140	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,659.83000	4.65983	4,590,650	10.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,039.40000	1.03940	1,057,800	10.22	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			76.19000	0.07619	72,070	8.82	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,544.96000	10.54496	10,628,420	8.82	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,678.60000	4.67860	4,736,770	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,245.03000	1.24503	1,213,230	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,647.51000	4.64751	4,705,440	8.96	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,216.99000	1.21699	1,185,670	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,710.07000	4.71007	4,768,480	8.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,230.83000	1.23083	1,199,270	8.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			779.25000	0.77925	762,030	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			6,888.62000	6.88862	6,942,170	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			788.76000	0.78876	771,390	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			6,856.27000	6.85627	6,909,670	8.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			769.82000	0.76982	752,750	8.94	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			6,921.09000	6.92109	6,974,790	8.94	0.00	0	

Contract 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 Option												0.00	0	5,26
Total For R213												31,490,886.60	387	36,46
R214	On	04/08/2022	Bond Future			11.65506	64.04404	11.65704	64.03385		12.84	223,321,567.48	3,487	84,07
R214	On	03/11/2022	Bond Future			11.81732	61.71912	11.81921	61.70960		13.44	0.00	0	8
R214	On	02/02/2023	Bond Future			11.96793	62.77553	11.96977	62.76644		13.63	0.00	0	
R214	On	04/05/2023	Bond Future			12.10257	60.63166	12.10439	60.62283		14.36	0.00	0	
R214	On	03/08/2023	Bond Future			13.24098	57.27901	13.24563	57.25948		13.82	0.00	0	
Total R214 Future												223,321,567.48	3,487	84,05
R214	On	04/08/2022	Bond Future	10.97	Call			33.38000	0.03338	30,630	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,737.90000	3.73790	3,724,960	11.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			35.82000	0.03582	32,930	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,683.93000	3.68393	3,670,850	11.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			38.40000	0.03840	35,370	11.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,630.16000	3.63016	3,616,940	11.58	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			859.55000	0.85955	855,830	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,297.75000	3.29775	3,284,510	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			877.03000	0.87703	873,300	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,261.66000	3.26166	3,248,410	12.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			842.29000	0.84229	838,580	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,334.12000	3.33412	3,320,890	12.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,498.11000	5.49811	5,486,810	12.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			797.49000	0.79749	795,270	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,455.69000	5.45569	5,444,380	12.47	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			810.73000	0.81073	808,500	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,413.47000	5.41347	5,402,150	12.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			784.39000	0.78439	782,180	12.46	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,548.52000	1.54852	1,546,940	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,338.53000	5.33853	5,328,120	13.61	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,565.69000	1.56569	1,564,120	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,302.31000	5.30231	5,291,910	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,583.18000	1.58318	1,581,610	13.63	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,266.48000	5.26648	5,256,080	13.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			6,368.58000	6.36858	6,351,400	13.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			1,456.88000	1.45688	1,459,170	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			6,435.63000	6.43563	6,418,390	13.70	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,471.51000	1.47151	1,473,830	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			6,402.03000	6.40203	6,384,820	13.71	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,486.22000	1.48622	1,488,570	13.72	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									223,321,567.48	3,487	84,05
Total for Bond									778,105,498.78	9,189	1,472,16
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/08/2022	GOVI			798.37900	798.37900	798.99000	798.99000			0.00	0	1,1'
GOVI	On	03/11/2022	GOVI			810.48600	810.48600	811.11700	811.11700			0.00	0	
GOVI	On	02/02/2023	GOVI			824.33900	824.33900	824.98800	824.98800			0.00	0	
GOVI	On	04/05/2023	GOVI			839.40400	839.40400	840.07000	840.07000			0.00	0	
GOVI	On	03/08/2023	GOVI			839.40400	839.40400	840.07000	840.07000			0.00	0	
Total GOVI Future												0.00	0	1,11
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			202,900.00000	20.29000	209,010,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			202,700.00000	20.27000	208,810,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			202,800.00000	20.28000	208,910,000		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			93,030.00000	9.30300	99,340,000		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			93,130.00000	9.31300	99,440,000		0.00	0	
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			92,930.00000	9.29300	99,240,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			258,320.00000	25.83200	264,810,000		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			258,420.00000	25.84200	264,910,000		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			258,520.00000	25.85200	265,010,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			127,900.00000	12.79000	134,560,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			128,000.00000	12.80000	134,660,000		0.00	0	
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			128,100.00000	12.81000	134,760,000		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			28,600.00000	2.86000	21,940,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			28,500.00000	2.85000	21,840,000		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			28,400.00000	2.84000	21,740,000		0.00	0	
Total GOVI Option												0.00	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
Total For GOVI											0.00	0	1,11
Total for GOVI											0.00	0	1,11
AL37	On	04/08/2022			811.64200	811.64200	811.98800	811.98800			0.00	0	
AL37	On	03/11/2022			823.95100	823.95100	824.31200	824.31200			0.00	0	
AL37	On	02/02/2023			838.03300	838.03300	838.40800	838.40800			0.00	0	
AL37	On	04/05/2023			853.34800	853.34800	853.73600	853.73600			0.00	0	
AL37	On	03/08/2023			853.34800	853.34800	853.73600	853.73600			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022			909.72100	909.72100	910.80500	910.80500			0.00	0	
AL7T	On	03/11/2022			923.51700	923.51700	924.62800	924.62800			0.00	0	
AL7T	On	02/02/2023			939.30200	939.30200	940.44100	940.44100			0.00	0	
AL7T	On	04/05/2023			956.46800	956.46800	957.63300	957.63300			0.00	0	
AL7T	On	03/08/2023			956.46800	956.46800	957.63300	957.63300			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022			809.64800	809.64800	810.23300	810.23300			0.00	0	13
ALBI	On	03/11/2022			821.92600	821.92600	822.53100	822.53100			0.00	0	
ALBI	On	02/02/2023			835.97500	835.97500	836.59700	836.59700			0.00	0	
ALBI	On	04/05/2023			851.25200	851.25200	851.89100	851.89100			0.00	0	
ALBI	On	03/08/2023			851.25200	851.25200	851.89100	851.89100			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022			311.39600	311.39600	311.58900	311.58900			0.00	0	73
IGOV	On	03/11/2022			316.19600	316.19600	316.39500	316.39500			0.00	0	
IGOV	On	02/02/2023			321.67600	321.67600	321.88200	321.88200			0.00	0	
IGOV	On	04/05/2023			327.62800	327.62800	327.84000	327.84000			0.00	0	
IGOV	On	03/08/2023			327.62800	327.62800	327.84000	327.84000			0.00	0	
Total IGOV Future											0.00	0	73
Total For IGOV											0.00	0	73
Total for Index											0.00	0	87
JIBAR f	On	20/07/2022			5.07500	94.92500	5.08500	94.91500			0.00	0	
JIBAR f	On	17/08/2022			5.63000	94.37000	5.65000	94.35000			0.00	0	
JIBAR f	On	21/09/2022			5.81500	94.18500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022			6.33000	93.67000	6.35000	93.65000			0.00	0	
JIBAR f	On	16/11/2022			6.45000	93.55000	6.47000	93.53000			0.00	0	
JIBAR f	On	21/12/2022			6.98500	93.01500	6.99500	93.00500			0.00	0	6
JIBAR f	On	15/03/2023			7.52000	92.48000	7.55000	92.45000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 21/06/2023 Jibar Future			7.99500	92.00500	8.00500	91.99500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.18500	91.81500	8.19000	91.81000			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.21000	91.79000	8.21000	91.79000			0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.40500	91.59500	8.41000	91.59000			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.44500	91.55500	8.47500	91.52500			0.00	0	
Total Jibar Future									0.00	0	31
Total For JIBAR FUTURE									0.00	0	31
Total for Jibar									0.00	0	31
Total for Derivatives :									778,105,498.78	9,189	1,474,46
ABCPI3 On 07/12/2023 Spot Bond			2.39700	322.53273	2.39700	322.45056			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.49094			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.44455			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.33531	9.65000	100.30948			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.12500	85.34919	12.12500	85.32174			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.77999			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.45356			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.30101			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.19812			0.00	0	
Total ABFN18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.24087				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.14127				0.00	2,460,000,000	1,230,000,000
Total ABFN23 SPOT										0.00	2,460,000,000	1,230,000,000
Total For ABFN23										0.00	2,460,000,000	1,230,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.81029				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.06347				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.34825				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.31155				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.64076				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.12607				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.27175				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.28896				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.88477				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.20622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	100.50159				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.58766				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.41574				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.05066				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	99.96857				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	99.96775				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	99.96721				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.29981				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.86216				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.77985				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.27006				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.84105				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.24687				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.04649				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.84418				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.87207				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.89536				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.23163				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.24088				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.24575				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.53237				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.02093				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.81940				0.00	0	
Total ABJ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.28582				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.25184				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.21000	7.21000	7.21000	153.20631				0.00	0	35,000,00
Total ABKI04 SPOT										0.00	0	35,000,00
Total For ABKI04										0.00	0	35,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	43.10339	100.00000	43.00036				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	160.92761				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.90500	3.90500	3.90500	210.99407				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	228.92038				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.16000	8.16000	8.16000	102.55750				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.94500	8.94500	8.94500	106.19033				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.69000	102.60691	6.69000	102.58851				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.63500	106.75427	8.63500	106.72975				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.35500	107.07013	9.35500	107.04353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.13000	105.96779	7.13000	105.94762				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.57000	100.34872	9.57000	100.32323				0.00	0	300,000,00
Total ABS7 SPOT										0.00	0	300,000,00
Total For ABS7										0.00	0	300,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.68296	100.00000	14.65064				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.50800	326.42625	1.50800	326.35094				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.82000	11.82000	11.82000	98.51631				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.43785				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.42599				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.34801				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.42515				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.42515				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.43528				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	100.43528				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	186.77216				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	189.61963				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.40614				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.95494				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.92111				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.14037				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.88883				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.06773				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.98404				0.00	0	400,000,00
Total AGL03 SPOT										0.00	0	400,000,00
Total For AGL03										0.00	0	400,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.49284				0.00	0	194,079,50
Total AGT01 SPOT										0.00	0	194,079,50
Total For AGT01										0.00	0	194,079,50
AGT02 On 28/11/2024 Spot Bond					0.00000	105.53205				0.00	0	8,900,00
Total AGT02 SPOT										0.00	0	8,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT02										0.00	0	8,900,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.24332				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.09219				0.00	0	1,429,200,00
Total AGT04 SPOT										0.00	0	1,429,200,00
Total For AGT04										0.00	0	1,429,200,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.34806				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.39386				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.24500	94.90998	9.24500	98.74550				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.46279				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.69251				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.97960				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.22740				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.89023				0.00	15,200,000	3,800,00
Total AHF5A2 SPOT										0.00	15,200,000	3,800,00
Total For AHF5A2										0.00	15,200,000	3,800,00
AHF5A' On 21/08/2023 Spot Bond			8.69500	105.05830	8.69500	105.03360				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.84260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.93105				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.98544				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.77874				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.88402				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.27411				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.93094				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.98532				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.36525				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.01148				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.09253				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.95813				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.93774				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.01249				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.98667				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.92835				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.40588				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.85000	104.46582	8.85000	104.44110			47,931,600,000,000.00		5,416,000,000	
Total AIR02 SPOT									17,931,600,000,000.00		5,416,000,000	
Total For AIR02									17,931,600,000,000.00		5,416,000,000	
AIR04 On 29/05/2024 Spot Bond			9.29700	101.03247	9.29700	101.00753				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.97000	86.80390	12.97000	86.77426				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.93500	190.17777	5.93500	190.11133				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.98913				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.27946				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.36808				0.00	0	
Total APF09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.52727				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.44328				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.03277				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.31146				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.24000	243.34952	5.24000	243.26899				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.85000	209.98045	5.85000	209.90756				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.77500	201.76864	4.77500	201.70435				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.19500	114.04087	5.19500	114.00309				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.66650				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.79105				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.46506				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.37620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.96544				0.00	60,000,000	15,000,000
Total ASN278 SPOT										0.00	60,000,000	15,000,000
Total For ASN278										0.00	60,000,000	15,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	101.00447				0.00	37,200,000	9,300,000
Total ASN279 SPOT										0.00	37,200,000	9,300,000
Total For ASN279										0.00	37,200,000	9,300,000
ASN280 On 21/08/2023 Spot Bond					0.00000	100.92832				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.54869				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.27613				0.00	37,200,000	9,300,000
Total ASN291 SPOT										0.00	37,200,000	9,300,000
Total For ASN291										0.00	37,200,000	9,300,000
ASN300 On 20/12/2023 Spot Bond					0.00000	100.40257				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.15321				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.62500	4.62500	4.62500	110.68951				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.40500	5.40500	5.40500	100.74650				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.54028				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.60725				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	101.10765				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.85594				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.30500	112.53522	5.30500	112.49760				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.40846				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37575				0.00	0	1,000,00
Total ASN346 SPOT										0.00	0	1,000,00
Total For ASN346										0.00	0	1,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56187				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39360				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39360				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.79677				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.65472				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.56152				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05400				0.00	0	
Total ASN374 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.40309				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.48610				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.48610				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.74492				0.00	0	112,900,00
Total ASN386 SPOT										0.00	0	112,900,00
Total For ASN386										0.00	0	112,900,00
ASN38 On 20/12/2024 Spot Bond					0.00000	100.76101				0.00	0	100,000,00
Total ASN388 SPOT										0.00	0	100,000,00
Total For ASN388										0.00	0	100,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.91504				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.44398				0.00	74,800,000	18,700,00
Total ASN399 SPOT										0.00	74,800,000	18,700,00
Total For ASN399										0.00	74,800,000	18,700,00
ASN40 On 20/12/2024 Spot Bond					0.00000	100.38760				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.44701				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.63712				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 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	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.81063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.33263				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.34166				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.45381				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.89699				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.74090				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90066				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.89986				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	104.19421				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.94209				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.11953				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.29637				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47 On 17/08/2025 Spot Bond					0.00000	101.09872				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.59063				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	108.81200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.84337				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.04615				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.45199				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.45199				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.39651				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.64000	94.84291	10.64000	94.81605				0.00	0	5,300,00
Total ASN508 SPOT										0.00	0	5,300,00
Total For ASN508										0.00	0	5,300,00
ASN50 On 21/12/2026 Spot Bond			9.82000	94.69224	9.82000	94.66744				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.37000	93.48150	10.37000	93.45568				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.37000	93.48150	10.37000	93.45568				0.00	0	
Total ASN511 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	104.08291	9.10000	104.05708				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.96215	11.05000	104.93097				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.93976	11.00000	104.90872				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.71579	10.50000	104.68619				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.71579	10.50000	104.68619				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.16410				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.18150				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.05104				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.76059	10.60000	104.73070				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond				100.00000	0.00000	115.46118				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.73819	10.55000	104.70845				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.86196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.41486				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.66934				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.29368				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.37579				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.62032				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.68875				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.02386				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	104.14218	9.22000	104.11625				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.01683				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.94592				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.83579				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 23/04/2026 Spot Bond					0.00000	101.34247				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.95357				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.19387				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.42022				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.30560				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.31407				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.39405				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.07663				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.34822				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.37534				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.97017				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.15610				0.00	0	
Total ASN632 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.44115				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.47996				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.75434				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.44230				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.59005				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.06945				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.25726				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.87872				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.99582				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.15956				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.24958				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.46160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.47936				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.97297				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.61113				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.25060				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.24051				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.34986				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.58375				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.33472				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.42010				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.42307				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.38170				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond					0.00000	101.13532				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.39435				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.06904				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.26048				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.65310				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.17859				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.19605				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.55473				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.94200				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.70554				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.30592				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.89104				0.00	0	
Total ASN736 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.25973				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.40527				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.41120				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.32345				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.23876				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.48275				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.45771				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.07384	10.07384	10.07384	102.08611				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.65327				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.40768				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.40115				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.22924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.23117				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.54587				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.34866				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	100.13125				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	100.15308				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.06512				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.06953				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN824 On 31/01/2037 Spot Bond					0.00000	102.60538				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.06899				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.08794				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN827 On 08/04/2025 Spot Bond					0.00000	100.08773				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	99.95758				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.96331				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.96331				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.66068				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.46870				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.83889				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.84010				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.84010				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.81161				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	103.13703				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.12996				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.14045				0.00	0	
Total ASN846 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.17196				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.45812				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.44802				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.40536				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.41738				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.97667				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.85959				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.75037				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.44360				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.11721				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.60421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.60421				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.51031				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.51046				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.51046				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.57244				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.44199				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.36857				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.23752				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.27214				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.25565				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.22667				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.15892				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90362				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.19676				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.53000	99.89576	7.53000	99.87559				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.01979				0.00	40,000,000	20,000,00
Total BAW34 SPOT										0.00	40,000,000	20,000,00
Total For BAW34										0.00	40,000,000	20,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.61057				0.00	0	300,000,00
Total BAW36 SPOT										0.00	0	300,000,00
Total For BAW36										0.00	0	300,000,00
BAYA72 On 31/03/2026 Spot Bond			12.43000	12.43000	12.43000	102.65568				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.34510				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.99167				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.41091				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.89164				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.91400				0.00	0	
Total BAYA80 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.54572				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.29921				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.31534				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.34817				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.47015				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.29882				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.17540				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.46486				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.29227				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.29983				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.29180				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.28071				0.00	0	549,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA94 SPOT										0.00	0	549,300,00
Total For BAYA94										0.00	0	549,300,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.28876				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.30013				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.31643				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.31556				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.35548				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.62487				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.36385				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.35634				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.47200				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.64234				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.35587				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.35292				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.35548				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.37500	9.37500	9.37500	96.36779				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.31192				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.94007				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.64034				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.97319				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.54070				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.15334				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.52398				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.92300				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.83824				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.84000	104.58782	8.84000	104.56282				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.88649				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.76320				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.66970				0.00	0	300,000,00
Total BGL18 SPOT										0.00	0	300,000,00
Total For BGL18										0.00	0	300,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.55199				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.48983				0.00	0	75,600,00
Total BGT01 SPOT										0.00	0	75,600,00
Total For BGT01										0.00	0	75,600,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.32459				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.59000	104.03501	7.59000	104.01395				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.81790				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.08757				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.40550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.28047				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.28972				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.42740				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.99968				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.39600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	84.65500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.31700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.11900				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 16/08/2022 Spot Bond					0.00000	100.78655				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.44231				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.43918				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.15783				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.91548				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.61777				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.06185				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.36693				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.19340				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.17751				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.08210				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.12032				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.80255				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.06521				0.00	0	
Total BPPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BPPF32									0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.99610			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	100.23918			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.28629			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.93929			0.00	0	20,000,00
Total CBL29 SPOT									0.00	0	20,000,00
Total For CBL29									0.00	0	20,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	101.10856			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.87000	103.95952	8.87000	103.93487			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02: On 12/06/2024 Spot Bond			9.12000	105.26127	9.12000	105.23563		4,377,600,000,000.00	480,000,000	240,000,00	
Total CCT02 SPOT								4,377,600,000,000.00	480,000,000	240,000,00	
Total For CCT02								4,377,600,000,000.00	480,000,000	240,000,00	
CCT03: On 15/03/2025 Spot Bond			9.72000	106.92965	9.72000	106.90208		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04: On 17/07/2027 Spot Bond			11.14000	11.14000	11.14000	97.64586		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.67411			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR46: On 28/02/2023 Spot Bond					0.00000	101.02488			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.08870				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.83078				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.93710				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.28801				0.00	0	719,400,00
Total CGR52 SPOT										0.00	0	719,400,00
Total For CGR52										0.00	0	719,400,00
CLN315 On 20/03/2023 Spot Bond			4.77000	106.67130	4.77000	104.20300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.07900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.35487				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.60500	106.26634	8.60500	106.24202				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.59785	8.70700	108.78100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.51143				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	101.42654				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	103.78709				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.61740	10.98000	102.58760				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	106.41500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	114.85751	6.50000	106.40800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	101.74600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.40255				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.00426				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.99649				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.64000	150.78322	5.64000	150.73146				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.08000	149.19867	6.08000	149.14569				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.07629				0.00	0	
Total CLN472 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN472										0.00	0	
CLN48 On 28/07/2022 Spot Bond			7.85000	104.23872	7.85000	104.21638				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.90613				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.25000	107.07451	8.25000	107.05100				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.28388				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.01886				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.01966				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.59977				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.53360				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.53233				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.11130				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.22380				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.17809	9.96000	103.15042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.95720	10.01000	101.93006				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.96545				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.53124				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.83751				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.09287	9.20000	103.06726				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.75887				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.54270				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.81446				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2022 Spot Bond					0.00000	101.03837				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.53124				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.43237				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	99.88595				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ³ On 18/07/2025 Spot Bond			10.60000	99.22992	10.60000	99.20161				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁴ On 18/07/2023 Spot Bond					0.00000	99.29202				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁵ On 25/01/2023 Spot Bond					0.00000	101.34012				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	99.87227				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	144.13800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 17/01/2024 Spot Bond					0.00000	101.28556				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ³ On 21/08/2026 Spot Bond			10.07000	103.74472	10.07000	103.71657				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁴ On 29/03/2025 Spot Bond			10.12000	102.75416	10.12000	102.72660				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁵ On 12/11/2025 Spot Bond			10.21000	101.54530	10.21000	101.51782				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	305.13287				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 ¹ On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.02899				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.02990				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.93285				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.86018				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	125.04700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.09111				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.54516	10.19000	101.57319				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.07000	101.93342	10.07000	101.90621				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.40359				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.00480				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.46495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.67527				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.03200				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.30000	100.76999	10.30000	100.74250				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.07976				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.03706				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.49697				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.46786				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.88977				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.15934				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.07453				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.53535				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	99.88876				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.77455				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.98520				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.59361				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.40050				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.56699				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.27944				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.06000	152.27164	4.06000	123.36376				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.11042				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.40246				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.91955				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.19971				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.15178				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.54848				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.40050				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40050				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.78191				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.07105				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.98017				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.75236				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.88680				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.92405				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.85884	9.32000	101.83350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.29298				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.81202				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.64126				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.89694				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.03173				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.20973				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	95.18000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.17458				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	100.62507				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.81130				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	101.21754				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	101.27171				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	101.36144				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			7.81000	104.80612	7.81000	104.78395				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	101.04427				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	101.38494				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			13.01000	61.43619	13.01000	81.55126				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.94786				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.77000	100.48309	10.77000	100.45397				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.03987				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2022 Spot Bond					0.00000	100.90355				0.00	0	
Total CLN632 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.02227				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.08980				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.72854				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.89009				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.03546				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	101.27907				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.12352				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	99.89851				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.89416				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.39389				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.51428				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.39449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.16769				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.76651				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.03546				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.84436				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.03546				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.55200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.47676				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.34111				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.92228				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.30500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	107.99700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.04300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.02115				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.17662				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.22910				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.97190				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.82861				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.88870				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.13819				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.60500	154.59257	4.60500	125.59363				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.60500	154.59257	4.60500	125.59444				0.00	0	
Total CLN674 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.16019				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.21884				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.38271				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.94227				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.23406				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.59855				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.36811				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.37720				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.25907				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.43937				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.43915				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.39122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.37269				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.39140				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.26073				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.71644				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.19674				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.19252				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.70569				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.93922				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.86078				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.40635				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	88.28170				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.24816				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.51550				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.38313				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.65250				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.89597				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.44379				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.90521				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.38540				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.38540				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.38540				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.68939				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.47224				0.00	0	
Total CLN719 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.68469				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.00767				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.67227				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.71923				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.35763				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.35763				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.36330				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.36330				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.36330				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.36330				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	86.22343				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	87.26408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.90423				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.48011				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.88418				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.88960				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.45904				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	103.83400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.56480				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.02078				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.26980				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.18137				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	97.27800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.61807				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.92805				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.39134				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.38203				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.51156				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.19553				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.30207				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.57187				0.00	0	
Total CLN755 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.63504				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.61769				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.28612				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	101.09674				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.28351				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.26369				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.30207				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.38055				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.54256				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	94.35103				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.50853				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.61169				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.87678				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.43278				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.00000	7.00000	7.00000	119.03075				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.83419				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	100.99342				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN779 On 31/01/2027 Spot Bond					0.00000	101.20058				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.21014				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.18402				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.39155				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.25788				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.27889				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.25161				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.34582				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.25161				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.08953				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	103.95322				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.78900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.05865				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.25167				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.39184				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.40096				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.40096				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.89673				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.00917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.21587				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.52984				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.41064				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.90256				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.27698				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.36002				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.37500	96.39192	9.37500	96.36779				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.36273				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.61262				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.27797				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN813 On 04/10/2022 Spot Bond					0.00000	100.19055				0.00	0	1,037,900,00
Total CLN813 SPOT										0.00	0	1,037,900,00
Total For CLN813										0.00	0	1,037,900,00
CLN814 On 04/10/2022 Spot Bond					0.00000	100.19055				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.39170				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.39193				0.00	0	820,900,00
Total CLN816 SPOT										0.00	0	820,900,00
Total For CLN816										0.00	0	820,900,00
CLN817 On 31/01/2027 Spot Bond					0.00000	101.41064				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.20060				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.53090				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.35755				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.25167				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.14492				0.00	0	
Total CLN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.14492				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.14460				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.03907				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.94883				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.90966				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.37437				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.64380				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.71695				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.50700				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.61826				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.61841				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.61842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.61832				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.57250				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.40120				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.23195				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.67955				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.58976				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.76200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.33305				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.26676				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.25373				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.29276				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN848 On 31/03/2027 Spot Bond					0.00000	100.29277				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.29242				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.34233				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.29429				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.14234				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.13351				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.22000	103.75707	9.22000	103.73152				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.34000	100.99895	11.34000	100.96852				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.31000	100.70645	10.31000	100.67879				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.68500	102.78214	8.68500	102.75827				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.13000	91.23559	13.13000	91.20389				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.72000	91.52909	11.72000	91.50061				0.00	0	
Total COT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.05000	11.05000	11.05000	100.14803			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.68642			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.47793			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.87792			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.98186			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.47000	10.47000	10.47000	101.43066			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.85717			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.21170			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.37981			0.00	0	200,000,00
Total DSY06 SPOT									0.00	0	200,000,00
Total For DSY06									0.00	0	200,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.38377			0.00	70,000,000	35,000,00
Total DSY07 SPOT									0.00	70,000,000	35,000,00
Total For DSY07									0.00	70,000,000	35,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.20979			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.21606			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.10000	104.87275	8.10000	104.84975				0.00	0	413,000,00
Total DV23 SPOT										0.00	0	413,000,00
Total For DV23										0.00	0	413,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	67.80812	100.00000	67.65638				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	67.80812	100.00000	67.65638				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.63000	105.41756	8.63000	105.39296				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	103.86300	9.69000	103.83586				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.86300	9.69000	103.83586				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.67000	99.73867	10.67000	99.71003				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.89000	95.99239	11.89000	95.96177				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	104.02566	10.10000	103.99735				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.02566	10.10000	103.99735				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.76910				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.28141				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.26341				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.17269				0.00	0	800,000,00

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 DVF25 SPOT										0.00	0	800,000,00
Total For DVF25										0.00	0	800,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.58199				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.84077				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.51481				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.44089				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.06162				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.05741				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.28041				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.11271				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.57114				0.00	0	8,654,154,00
Total DVFB30 SPOT										0.00	0	8,654,154,00
Total For DVFB30										0.00	0	8,654,154,00
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.88462				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.54057				0.00	0	610,800,00
Total DVFC26 SPOT										0.00	0	610,800,00
Total For DVFC26										0.00	0	610,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.55870				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.16000	105.99368	8.16000	105.97065				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.50000	113.10484	5.50000	113.06671				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.19500	101.36724	5.19500	101.33367				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	143.80630	2.25000	143.77014				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.15500	153.19444	4.15500	153.14829				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.05700	139.88506	4.05700	139.84328				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.10000	136.45164	4.10000	136.41045				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.19000	115.49150	5.19000	115.45343				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.16500	103.71966	5.16500	103.68538				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	143.80630	2.25000	143.77014				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	158.23405				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	155.67428				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	120.78167				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	119.90842				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	117.14744				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.88263				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	104.91886				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.61025				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	88.19553				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	90.44424				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	94.80366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	97.46225				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	101.23822				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.78000	100.70876	10.78000	100.68003				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.79000	12.79000	12.79000	92.70819				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.84000	12.84000	12.84000	96.75204				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.87000	10.87000	10.87000	99.60073				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.87000	10.87000	10.87000	99.23205				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.78500	12.78500	12.78500	68.70565				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.08000	12.08000	12.08000	96.40546				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.78500	12.78500	12.78500	89.90064				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.17937				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.60328				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.51443				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.60457				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.02355				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.74918				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.80934				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.63636				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.49767				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.97144				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.46363				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.22612				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.89662				0.00	0	
Total EQT004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.88844				0.00	0	20,000,00
Total EQT005 SPOT										0.00	0	20,000,00
Total For EQT005										0.00	0	20,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	101.17228				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.34319				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.06777				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.97765				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.32663				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.94114				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.98703				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.96399				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.00989				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.05366				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.92831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.96426				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.91066				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.95655				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.46000	105.96674	7.46000	105.94530			22,380,000,000,000.00	3,000,000,000	1,430,000,000	
Total ES23 SPOT									22,380,000,000,000.00	3,000,000,000	1,430,000,000	
Total For ES23									22,380,000,000,000.00	3,000,000,000	1,430,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.66091	10.00000	104.63270			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.87000	95.99817	9.87000	95.97290			2,731,024,065,000.00	276,699,500	2,593,536,000	
Total ES26 SPOT									2,731,024,065,000.00	276,699,500	2,593,536,000	
Total For ES26									2,731,024,065,000.00	276,699,500	2,593,536,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.16905	7.85000	102.14756			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.33500	73.51239	12.32000	73.55935			21,838,509,384,500.00	1,770,450,700	2,045,591,600	
Total ES33 SPOT									21,838,509,384,500.00	1,770,450,700	2,045,591,600	
Total For ES33									21,838,509,384,500.00	1,770,450,700	2,045,591,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.42996	7.50000	102.40948			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.75000	71.35910	12.75000	71.33500			2,295,326,400,000.00	180,025,600	1,054,095,200	
Total ES42 SPOT									2,295,326,400,000.00	180,025,600	1,054,095,200	
Total For ES42									2,295,326,400,000.00	180,025,600	1,054,095,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.81303	8.50000	101.78987			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.83127				0.00	37,600,000	249,400,00
Total EXX05 SPOT										0.00	37,600,000	249,400,00
Total For EXX05										0.00	37,600,000	249,400,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.02847				0.00	0	140,000,00
Total FIFB14 SPOT										0.00	0	140,000,00
Total For FIFB14										0.00	0	140,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.94387				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.99106				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.95758				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.24589				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.01380				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.16381				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.23799				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.90334				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.95783			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.97146			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.91790			0.00	0	820,000,00
Total FRB22 SPOT									0.00	0	820,000,00
Total For FRB22									0.00	0	820,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.14533			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.15838			0.00	0	6,985,600,00
Total FRB24 SPOT									0.00	0	6,985,600,00
Total For FRB24									0.00	0	6,985,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.77297			0.00	0	115,400,00
Total FRB25 SPOT									0.00	0	115,400,00
Total For FRB25									0.00	0	115,400,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.55886			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.45000	103.45696	9.45000	103.43086			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.15873			0.00	0	1,054,500,00
Total FRB28 SPOT									0.00	0	1,054,500,00
Total For FRB28									0.00	0	1,054,500,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.08384			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.37000	98.08706	9.37000	98.06253			0.00	0	5,100,00

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 FRB30 SPOT										0.00	0	5,100,000
Total For FRB30										0.00	0	5,100,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.89970				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.91000	324.65764	1.91000	324.57919			8,629,380,000,000.00	4,518,000,000	2,259,000,000	
Total FRBI23 SPOT									8,629,380,000,000.00	4,518,000,000	2,259,000,000	
Total For FRBI23									8,629,380,000,000.00	4,518,000,000	2,259,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	160.90796			0.00	0	580,200,000	
Total FRBI25 SPOT									0.00	0	580,200,000	
Total For FRBI25									0.00	0	580,200,000	
FRBI28 On 31/03/2028 Spot Bond			3.97500	210.29121	3.97500	210.22872			0.00	0		
Total FRBI28 SPOT									0.00	0	0	
Total For FRBI28									0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	111.06288			0.00	0		
Total FRBI29 SPOT									0.00	0	0	
Total For FRBI29									0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			5.18500	5.18500	5.18500	222.86662			0.00	0		
Total FRBI33 SPOT									0.00	0	0	
Total For FRBI33									0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.40000	95.67066	5.40000	95.63859			0.00	0		
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.33000	96.01535	5.33000	95.98340			0.00	0		
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			8.72665	8.72665	8.72665	82.40987			0.00	0		
Total FRBZ02 SPOT									0.00	0	0	
Total For FRBZ02									0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			8.78109	8.78109	8.78109	81.50236			0.00	0		
Total FRBZ03 SPOT									0.00	0	0	
Total For FRBZ03									0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	155.91633			0.00	0		
Total FRC169 SPOT									0.00	0	0	
Total For FRC169									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
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	102.89274				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.28126				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.51162				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.30534				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.89696				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.44122				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.56175				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.36959				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.40836				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC285									0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.40002			0.00	0	
Total FRC286 SPOT									0.00	0	
Total For FRC286									0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.39186			0.00	0	
Total FRC289 SPOT									0.00	0	
Total For FRC289									0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.97327			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.98880			0.00	0	100,000,00
Total FRC297 SPOT									0.00	0	100,000,00
Total For FRC297									0.00	0	100,000,00
FRC297 On 20/06/2024 Spot Bond					0.00000	100.81408			0.00	0	
Total FRC299 SPOT									0.00	0	
Total For FRC299									0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.58811			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.85595			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.91406			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.99347			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.78404			0.00	0	
Total FRC306 SPOT									0.00	0	
Total For FRC306									0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.95861			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.38467			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.43395				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.47083				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	96.21178				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.52433				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.31224				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.42920				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.47056				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.58711				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.43789				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.14312				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.77187				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.19611				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.81001				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.06765				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	99.94875				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.18931				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.99564				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.92428				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.26296				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.54655				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.37988				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	99.94547				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.50119				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.74873				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.79788				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.44715				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.28142				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.83440				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.77302				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.67677				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.52912				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.46095				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.47582				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.21218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.48640				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.34059				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.21307				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.13673				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.49328				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.83998				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.61074				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.88675				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.01075				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.01357				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.51293				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	101.50654				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.03949				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.70258				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.55901				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.55611				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.39760				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.42005				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.44388				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.87969				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.87969				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.87824				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.87824				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.63263				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.47806				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.56409				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.22435				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.51048				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.19517				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.31707				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.47802				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.42876				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.26920				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.53639				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.81385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.33541				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	105.04193				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.60071				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.43142				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.85974				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.90827				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.14137				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	99.97913				0.00	0	923,200,00
Total FRC407 SPOT										0.00	0	923,200,00
Total For FRC407										0.00	0	923,200,00
FRC40(On 23/09/2025 Spot Bond					0.00000	100.46639				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.32692				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.78160				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond					0.00000	100.66663				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.66704				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.69487				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.59681				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.44112				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	93.53160				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.34361				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.34426				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.35478				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.27373				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.20437				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.13591				0.00	0	
Total FRC422 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.13591				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.90000	105.55284	4.90000	105.51894				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.04500	116.13329	5.04500	116.09529				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.28808				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.48111				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.40883				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.45169				0.00	0	700,000,00
Total FRJ25 SPOT										0.00	0	700,000,00
Total For FRJ25										0.00	0	700,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.65560				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.31251				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.28396				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.88078				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.63922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 ⁵ On 20/04/2024 Spot Bond					0.00000	101.31800				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.33729				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.61800	4.61800	4.61800	102.94479				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.01500	5.01500	5.01500	116.51923				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.85089				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.15500	114.59438	5.15500	114.55655				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.19000	222.83914	5.19000	222.76568				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.29500	112.67111	5.29500	112.63348				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	222.16115				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.79000	157.67537	3.79000	157.62910				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	110.31674	3.70500	110.28463				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			5.09500	115.43072	5.09500	115.39280				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.34000	219.83580	5.34000	219.76246				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.39000	218.84545	5.39000	218.77215				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.32000	159.48741	3.32000	159.44264				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.42000	218.25381	5.42000	218.18052				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.29500	112.67111	5.29500	112.63348				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.58500	203.75626	4.58500	203.69238				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.04500	103.00788	6.04500	102.97140				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.47500	204.91726	4.47500	204.85361				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.53500	204.28305	4.53500	204.21927				0.00	0	754,300,00
Total FRS131 SPOT										0.00	0	754,300,00
Total For FRS131										0.00	0	754,300,00
FRS132 On 07/12/2033 Spot Bond			5.93000	208.48304	5.93000	208.41022				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.99500	103.61996	5.99500	103.58340				0.00	0	
Total FRS134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.29500	5.29500	5.29500	112.63348				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.27500	111.11171	5.27500	112.90580				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.34500	206.29917	4.34500	206.23582				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.70000	212.82310	5.70000	212.75005				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.47500	204.91726	4.47500	204.85361				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.47500	204.91726	4.47500	204.85361				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.87600	211.37433	3.87600	211.31208				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.09000	156.53192	4.09000	156.48471				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.82500	201.24929	4.82500	201.18491				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.86500	200.83491	4.86500	200.77046				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.06000	156.64580	4.06000	156.59870				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.34000	206.35253	4.34000	206.28919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.87500	4.87500	4.87500	200.66701				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.72110				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.89689				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.88803				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.39754				0.00	74,800,000	18,700,000
Total FRS180 SPOT										0.00	74,800,000	18,700,000
Total For FRS180										0.00	74,800,000	18,700,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.29035				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	160.20534				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.73437				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	175.21411				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	152.26453				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	101.02466				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.16381				0.00	74,800,000	18,700,000
Total FRS199 SPOT										0.00	74,800,000	18,700,000
Total For FRS199										0.00	74,800,000	18,700,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.03829				0.00	40,400,000	10,100,000
Total FRS200 SPOT										0.00	40,400,000	10,100,000
Total For FRS200										0.00	40,400,000	10,100,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.86417				0.00	74,800,000	18,700,000
Total FRS201 SPOT										0.00	74,800,000	18,700,000
Total For FRS201										0.00	74,800,000	18,700,000
FRS206 On 14/10/2025 Spot Bond					0.00000	99.96408				0.00	60,400,000	15,100,000
Total FRS206 SPOT										0.00	60,400,000	15,100,000
Total For FRS206										0.00	60,400,000	15,100,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.88627				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.35190				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.37988				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.08419				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	101.01331				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	118.86096				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.49597				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.94309				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.93954				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.15185				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.91764				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	100.40682				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.25625				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS248 On 22/02/2024 Spot Bond					0.00000	94.48003				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.66897				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	105.90828				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.39499				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.93953				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.24769				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	107.31006				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.24937				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	99.92325				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	97.88466				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.24801				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.83394				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS274										0.00	0	
FRS274 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	100.30410				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.50869				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	102.65463				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	100.26130				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.66000	10.66000	10.66000	97.05010				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.66000	10.66000	10.66000	97.05010				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.31868				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.11270				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.98900	11.98900	11.98900	91.60964				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.33814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	86.21922				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.80291				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	98.78350				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	97.80441				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.97150				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 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	
FRS302 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 ² 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 ⁵ On 06/07/2023 Spot Bond					0.00000	100.11579				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 ⁶ On 30/04/2026 Spot Bond					0.00000	100.48531				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 ⁷ 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 ⁸ On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.71000	1.71000	1.71000	325.45899				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	326.72675	1.44000	326.65197				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	326.60765				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.14143				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.99500	107.15156	4.99500	107.11663				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.71000	68.52407	4.71000	110.72020				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	159.87077				0.00	0	
Total FRS85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	158.78375			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	321.95942			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.39000	7.39000	7.39000	103.02774			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.61000	105.52191	8.61000	105.49761			0.00	0	17,000,00
Total FRX24 SPOT									0.00	0	17,000,00
Total For FRX24									0.00	0	17,000,00
FRX25 On 26/07/2025 Spot Bond			8.62000	107.48091	8.62000	107.45586			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.48000	102.71464	9.48000	102.68865		374,408,808,000.00		39,494,600	11,101,60
Total FRX26 SPOT								374,408,808,000.00		39,494,600	11,101,60
Total For FRX26								374,408,808,000.00		39,494,600	11,101,60
FRX27 On 07/03/2027 Spot Bond			9.49000	106.10359	9.49000	106.07686			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.38000	108.04125	9.38000	108.01390			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.42000	100.93556	10.42000	100.90724			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.90000	96.01269	10.90000	95.98454			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.91500	100.62475	10.91500	100.59554			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.95000	71.24031	11.95000	71.21772			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.13172				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.89780				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.86170				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.88622				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.89343				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.17050				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.23866				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.27272				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.28617				0.00	0	40,000,00
Total GBL05 SPOT										0.00	0	40,000,00
Total For GBL05										0.00	0	40,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.79705				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	100.90078				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.03180				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.82586				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.85185				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.13581				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.17000	115.01838	4.17000	114.98359				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92515				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.72900	105.24813	7.72900	105.22632				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.09391				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.88000	105.68342	7.88000	105.66110				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.90910				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.81832				0.00	0	140,000,00
Total GRT23 SPOT										0.00	0	140,000,00
Total For GRT23										0.00	0	140,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.79892				0.00	0	
Total GRT24G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.54678				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.25271				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.25337				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.57485				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.33905				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.72744				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.99903				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.07684				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.81597				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.30611				0.00	0	20,000,00
Total GRT36 SPOT										0.00	0	20,000,00
Total For GRT36										0.00	0	20,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.20580				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.12058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.93229				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.66579				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.93235				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.25002				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.48845				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.13295				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.51872				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.54215				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83651				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.26214				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.55373				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.90533				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.37663				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.21144				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.71455				0.00	0	50,000,00
Total HC5T5 SPOT										0.00	0	50,000,00
Total For HC5T5										0.00	0	50,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.14264				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.09568				0.00	0	20,000,00
Total HILB09 SPOT										0.00	0	20,000,00
Total For HILB09										0.00	0	20,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	100.63029				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.54901				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20635				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.20317				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.21766				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.10000	323.82630	2.10000	323.74641				0.00	0	
Total HWAY23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	331.49939			3,480,000,000,000.00	1,450,000,000	1,450,000,00
Total HWAY24 SPOT									3,480,000,000,000.00	1,450,000,000	1,450,000,00
Total For HWAY24									3,480,000,000,000.00	1,450,000,000	1,450,000,00
HWAY3 On 28/08/2030 Spot Bond			11.08000	100.07195	11.08000	100.04214			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.15000	77.30471	5.15000	105.89188			51,500,000,000,000.00	10,000,000,000	
Total HWAY33 SPOT									51,500,000,000,000.00	10,000,000,000	
Total For HWAY33									51,500,000,000,000.00	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			12.14000	86.10039	12.14000	86.07237			979,293,738,000.00	80,666,700	4,066,749,80
Total HWAY34 SPOT									979,293,738,000.00	80,666,700	4,066,749,80
Total For HWAY34									979,293,738,000.00	80,666,700	4,066,749,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.33183	100.00000	13.30200			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.17000	85.29426	12.17000	85.26643			18,255,000,000,000.00	1,500,000,000	5,090,000,00
Total HWAY35 SPOT									18,255,000,000,000.00	1,500,000,000	5,090,000,00
Total For HWAY35									18,255,000,000,000.00	1,500,000,000	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.32895	100.00000	13.29913			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	99.95946			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.22121			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.73333			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.63000	162.19404	2.64000	162.11191			497,270,551,439,000.00	189,076,255,300	734,909,470,10
Total I2025 SPOT									497,270,551,439,000.00	189,076,255,300	734,909,470,10
Total For I2025									497,270,551,439,000.00	189,076,255,300	734,909,470,10
I2029 On 31/03/2029 Spot Bond			3.66000	117.48517	3.70000	117.16189			370,669,354,068,000.00	101,275,779,800	203,352,079,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2029 SPOT										'0,669,354,068,000.00	101,275,779,800	203,352,079,80
Total For I2029										'0,669,354,068,000.00	101,275,779,800	203,352,079,80
I2033 On 28/02/2033 Spot Bond			4.39500	110.58454	4.40000	110.49938				940,923,494,019,000.00	214,089,532,200	462,815,727,60
Total I2033 SPOT										10,923,494,019,000.00	214,089,532,200	462,815,727,60
Total For I2033										10,923,494,019,000.00	214,089,532,200	462,815,727,60
I2038 On 31/01/2038 Spot Bond			4.41000	125.51715	4.39500	125.71059				163,950,082,254,000.00	37,176,889,400	407,949,897,10
Total I2038 SPOT										13,950,082,254,000.00	37,176,889,400	407,949,897,10
Total For I2038										13,950,082,254,000.00	37,176,889,400	407,949,897,10
I2046 On 31/03/2046 Spot Bond			4.44000	111.44817	4.40000	112.14187				486,241,182,312,000.00	109,513,779,800	444,929,849,90
Total I2046 SPOT										16,241,182,312,000.00	109,513,779,800	444,929,849,90
Total For I2046										16,241,182,312,000.00	109,513,779,800	444,929,849,90
I2050 On 31/12/2050 Spot Bond			4.42000	112.80203	4.43000	112.56210				873,524,922,660,000.00	197,630,073,000	534,308,369,60
Total I2050 SPOT										'3,524,922,660,000.00	197,630,073,000	534,308,369,60
Total For I2050										'3,524,922,660,000.00	197,630,073,000	534,308,369,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.94837				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.98321				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.17000	323.52079	2.17000	323.44034				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.25993				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.02862				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.83994				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.99674				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.51089				0.00	0	10,000,00
Total IBL133 SPOT										0.00	0	10,000,00
Total For IBL133										0.00	0	10,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.00479				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.89680				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.20814				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.61688				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.54053				0.00	74,800,000	18,700,00
Total IBL138 SPOT										0.00	74,800,000	18,700,00
Total For IBL138										0.00	74,800,000	18,700,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.86820				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.39067				0.00	76,400,000	19,100,00
Total IBL145 SPOT										0.00	76,400,000	19,100,00
Total For IBL145										0.00	76,400,000	19,100,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.15169				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.74375				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.76981				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.77827				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.86213				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.13184				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16948				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.42578				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.98406				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.98370				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.07967				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.92096				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02698				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.88465				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.78606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.01465				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.50943				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.52462				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.06455				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.84396				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.22066				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.05886				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.04308				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.64622				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.66523				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.92435				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	100.63434				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.60784				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.51931				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.58130				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.03771				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.15771				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.85105				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.76651				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.76651				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.76651				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.76651				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.52081				0.00	0	
Total IBL215 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.39461				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.35732				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.20938				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.21615				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.22908				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.01611				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.29509				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.09460				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.26002				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.80241				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.35792				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.11505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.60868				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.52510				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.54062				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.37123				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.43153				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.23022				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.23907				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	100.16409				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000.00
Total IBL237 SPOT										0.00	0	7,000,000.00
Total For IBL237										0.00	0	7,000,000.00
IBL60 On 17/02/2024 Spot Bond			8.27000	107.03284	8.27000	107.00888				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			6.64000	102.50020	6.64000	102.48201				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.02245				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.89500	100.56308	9.89500	100.53668			19,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total IDCG06 SPOT									19,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IDCG06									19,790,000,000,000.00	2,000,000,000	1,000,000,000	
IDCG08 On 13/05/2030 Spot Bond			11.39000	101.24873	11.39000	101.19541			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.49000	102.16860	10.49000	102.14006			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.87086			0.00	0	0	
Total IDCG13 SPOT									0.00	0	0	
Total For IDCG13									0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.32365			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.91168			0.00	0	0	
Total IDCG16 SPOT									0.00	0	0	
Total For IDCG16									0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.04088			0.00	0	0	
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									0.00	0	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.17981			0.00	0	0	
Total IDCG19 SPOT									0.00	0	0	
Total For IDCG19									0.00	0	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.45745			0.00	0	0	
Total IDCG21 SPOT									0.00	0	0	
Total For IDCG21									0.00	0	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.77173			0.00	0	0	
Total IDCG22 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	97.65743				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.46880				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.22000	99.71296	9.22000	99.68841				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.89890				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.47858				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.24661				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.62755				0.00	0	200,000,00
Total INLV07 SPOT										0.00	0	200,000,00
Total For INLV07										0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.85147				0.00	0	1,248,000,00
Total INLV08 SPOT										0.00	0	1,248,000,00
Total For INLV08										0.00	0	1,248,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	101.74916				0.00	0	3,000,000,00
Total INLV09 SPOT										0.00	0	3,000,000,00
Total For INLV09										0.00	0	3,000,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	100.86013				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.36765				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.28343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.35154				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.10804				0.00	27,600,000	6,900,00
Total IPF24 SPOT										0.00	27,600,000	6,900,00
Total For IPF24										0.00	27,600,000	6,900,00
IPF25 On 15/10/2023 Spot Bond					0.00000	99.94827				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.03779				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.05494				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.60675				0.00	0	400,000,00
Total IPF30 SPOT										0.00	0	400,000,00
Total For IPF30										0.00	0	400,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.03430				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.20359				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.51148				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.85438				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.12590				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			5.13500	198.06342	5.13500	197.99842			492,960,000,000.00	96,000,000	96,000,00
Total IV019 SPOT									492,960,000,000.00	96,000,000	96,000,00
Total For IV019									492,960,000,000.00	96,000,000	96,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.70772			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.03500	199.08475	5.03500	199.01994			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.10352			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.22139			0.00	0	30,000,00
Total IVC140 SPOT									0.00	0	30,000,00
Total For IVC140									0.00	0	30,000,00
IVC145 On 06/06/2023 Spot Bond					0.00000	100.91716			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.02264			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.63351			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.76884			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.86890				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.64694				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01878				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.94328				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.42211	7.40000	100.40240				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.03849				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.10901				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.24688	7.23000	103.22650				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.18749				0.00	0	560,000,00
Total IVC198 SPOT										0.00	0	560,000,00
Total For IVC198										0.00	0	560,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	102.69788	7.45000	102.67713				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.67404				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.15353	3.91012	103.14253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.96623				0.00	0	11,980,000.00
Total IVC203 SPOT										0.00	0	11,980,000.00
Total For IVC203										0.00	0	11,980,000.00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.83994				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	101.09100				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.69403				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.61284				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.36090				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.22362				0.00	0	78,900.00
Total IVC210 SPOT										0.00	0	78,900.00
Total For IVC210										0.00	0	78,900.00
IVC211 On 21/02/2023 Spot Bond			7.50000	7.50000	7.50000	102.22757				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.20000	8.20000	8.20000	101.00461				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.24766				0.00	0	14,480,000.00
Total IVC213 SPOT										0.00	0	14,480,000.00
Total For IVC213										0.00	0	14,480,000.00
IVC214 On 28/04/2023 Spot Bond					0.00000	101.23919				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.79858				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.87157	8.45000	101.84854				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.48948	7.20000	100.66180				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.08544				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.79139				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.71710		163,500,000,000.00		30,000,000,000	30,000,000,000	
Total IVZ097 SPOT								163,500,000,000.00		30,000,000,000	30,000,000,000	
Total For IVZ097								163,500,000,000.00		30,000,000,000	30,000,000,000	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	99.68742				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.45000	5.45000	5.45000	99.58366				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.55000	5.55000	5.55000	99.15568				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.60000	5.60000	5.60000	98.65291				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	100.47397				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.98692				0.00	34,400,000	8,600,00
Total KAP012 SPOT										0.00	34,400,000	8,600,00
Total For KAP012										0.00	34,400,000	8,600,00
KAP01: On 19/07/2024 Spot Bond					0.00000	99.88000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.90640				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	99.87058				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.12568				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	101.26463				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.48438				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.48582				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	101.03309				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.63235				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	99.99977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.99990				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.65118				0.00	0	33,300,00
Total KAP11 SPOT										0.00	0	33,300,00
Total For KAP11										0.00	0	33,300,00
KW01 On 31/10/2027 Spot Bond			9.97000	116.93800	9.97000	116.90708				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.06000	103.20837	8.06000	103.18600				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.48178				0.00	0	200,000,00
Total LGL07 SPOT										0.00	0	200,000,00
Total For LGL07										0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.38699				0.00	0	140,000,00
Total LGL08 SPOT										0.00	0	140,000,00
Total For LGL08										0.00	0	140,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.25811				0.00	40,000,000	325,000,00
Total LGL09 SPOT										0.00	40,000,000	325,000,00
Total For LGL09										0.00	40,000,000	325,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.16124				0.00	4,800,000,000	2,400,000,00
Total LGL10 SPOT										0.00	4,800,000,000	2,400,000,00
Total For LGL10										0.00	4,800,000,000	2,400,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	103.73974				0.00	230,000,000	230,000,00
Total LGL11 SPOT										0.00	230,000,000	230,000,00
Total For LGL11										0.00	230,000,000	230,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.80145				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.93666				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.95828				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.28922				0.00	0	710,000,00
Total MBF065 SPOT										0.00	0	710,000,00
Total For MBF065										0.00	0	710,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.91774				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.96458				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.48812				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.64798				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.29146				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.83504				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.12916				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.67793				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.20694				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70182				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.87476				0.00	0	300,000,00
Total MBP050 SPOT										0.00	0	300,000,00
Total For MBP050										0.00	0	300,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75150				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.23395				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.22000	9.22000	9.22000	110.14173				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.57900	104.77731	7.57900	104.75569				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.27729				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.35957				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.53580				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.87000	98.78716	9.87000	98.76116				0.00	0	4,800,00
Total MML02 SPOT										0.00	0	4,800,00
Total For MML02										0.00	0	4,800,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.97156				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.12000	90.93768	10.12000	93.05244				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.83936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.76000	97.73095	10.76000	97.70311				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.98622				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.27330				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.97618				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.37179				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.11260				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.88502				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.69672				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.79753				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.24874				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.66454				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	101.66503				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.46684				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.81500	99.22887	9.81500	99.20262				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.46805				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.09541				0.00	40,000,000	20,000,00
Total MTN25 SPOT										0.00	40,000,000	20,000,00
Total For MTN25										0.00	40,000,000	20,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.69332				0.00	0	200,000,00
Total MTN26 SPOT										0.00	0	200,000,00
Total For MTN26										0.00	0	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.99721				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.90888				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.00811				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.37789				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.91728				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.97164				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	100.97155				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR06 On 22/11/2024 Spot Bond					0.00000	100.95795				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.86954				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.35967				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.44708				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.52122				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.58926				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.79000	101.33993	7.79000	101.31889				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.15000	106.38232	8.15000	106.35884				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.75000	103.91834	10.75000	103.88829				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.50177				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.15689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.22978				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.24877				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.14468				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.45292				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.71500	106.17291	7.71500	106.15108				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.67000	105.67206	8.67000	105.64728				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.40500	103.90012	9.40500	103.87403				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.40500	104.21700	9.40500	104.19083				0.00	0	2,000,00
Total NBK20A SPOT										0.00	0	2,000,00
Total For NBK20A										0.00	0	2,000,00
NBK21 On 21/07/2027 Spot Bond			9.66000	108.86395	9.66000	108.83559				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.05000	102.48153	7.05000	102.46222				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.34800	108.28405	8.34800	108.25999				0.00	0	800,00
Total NBK23A SPOT										0.00	0	800,00
Total For NBK23A										0.00	0	800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			9.39000	107.99168	9.39000	107.96476				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			7.47000	7.47000	7.47000	106.09098				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.07599				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	58.00804	100.00000	57.88035				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.57724				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.28500	107.80324	9.28500	107.77666				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.10300	107.34939	7.10300	107.32870				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.79000	110.44034	8.79000	110.41410				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			7.74000	106.53458	7.74000	106.51222				0.00	0	900,00
Total NBK30A SPOT										0.00	0	900,00
Total For NBK30A										0.00	0	900,00
NBK31/ On 09/11/2023 Spot Bond			7.27000	104.29729	7.27000	104.27705				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.54339				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.88921				0.00	0	
Total NBK35B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.41486				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.54500	11.54500	11.54500	77.81436				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.84468				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.10170				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.19603				0.00	400,000,000	200,000,000
Total NBK45B SPOT										0.00	400,000,000	200,000,000
Total For NBK45B										0.00	400,000,000	200,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.73392				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.00606				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.25280				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.75047				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.37006				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.50103				0.00	0	700,000,000
Total NBK53B SPOT										0.00	0	700,000,000
Total For NBK53B										0.00	0	700,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	101.37241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.07736				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.34169				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19018				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.50258				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95199				0.00	3,600,000,000	1,800,000,000
Total NBKB59 SPOT										0.00	3,600,000,000	1,800,000,000
Total For NBKB59										0.00	3,600,000,000	1,800,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.99772				0.00	9,260,000,000	9,260,000,000
Total NBKB60 SPOT										0.00	9,260,000,000	9,260,000,000
Total For NBKB60										0.00	9,260,000,000	9,260,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.18785				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.98561				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.43747				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39962				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.71500	103.21569	10.71500	103.18641				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39665				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.37000	103.42849	10.37000	103.40008				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39962				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.40422				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.41016				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.51705				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.51705				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.97654				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.58816				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.21453				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.80809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.06086				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.36014				0.00	58,800,000	14,700,00
Total NGL08 SPOT										0.00	58,800,000	14,700,00
Total For NGL08										0.00	58,800,000	14,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.39773				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.27433				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.59706				0.00	0	335,800,00
Total NGLT1B SPOT										0.00	0	335,800,00
Total For NGLT1B										0.00	0	335,800,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.42264				0.00	0	380,000,00
Total NGT103 SPOT										0.00	0	380,000,00
Total For NGT103										0.00	0	380,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.53526				0.00	0	336,200,00
Total NGT104 SPOT										0.00	0	336,200,00
Total For NGT104										0.00	0	336,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.08542				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.93917				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.44578				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.73340				0.00	0	1,720,000,00
Total NGT108 SPOT										0.00	0	1,720,000,00
Total For NGT108										0.00	0	1,720,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ¹ On 04/11/2026 Spot Bond					0.00000	101.53829				0.00	0	2,700,000,00
Total NGT109 SPOT										0.00	0	2,700,000,00
Total For NGT109										0.00	0	2,700,000,00
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	100.35131				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ¹ On 23/04/2027 Spot Bond					0.00000	101.76088				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.01191				0.00	0	1,090,000,00
Total NGT1G SPOT										0.00	0	1,090,000,00
Total For NGT1G										0.00	0	1,090,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.63220				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.48498				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.16951				0.00	0	800,000,00
Total NHM018 SPOT										0.00	0	800,000,00
Total For NHM018										0.00	0	800,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.14757				0.00	0	110,000,00
Total NHM019 SPOT										0.00	0	110,000,00
Total For NHM019										0.00	0	110,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.91738				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.94274				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	218.77215				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.84500	3.84500	3.84500	211.65263				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	159.15155			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	111.06288			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			5.14500	5.14500	5.14500	114.69541			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	158.74510			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.50165	3.45000	261.42762		2,722,050,000,000.00	789,000,000	579,000,000	
Total NILB12 SPOT								2,722,050,000,000.00	789,000,000	579,000,000	
Total For NILB12								2,722,050,000,000.00	789,000,000	579,000,000	
NILB13 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	159.52038			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	215.59770			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.63500	214.03790	3.63500	213.97624			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.16500	89.35132	5.16500	114.41788			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.15945			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.41106			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.08426				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.59480				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.13950				0.00	37,200,000	9,300,00
Total NN022 SPOT										0.00	37,200,000	9,300,00
Total For NN022										0.00	37,200,000	9,300,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.50667				0.00	75,600,000	18,900,00
Total NN023 SPOT										0.00	75,600,000	18,900,00
Total For NN023										0.00	75,600,000	18,900,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.34931				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.91801				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.12964				0.00	37,600,000	9,400,00
Total NN034 SPOT										0.00	37,600,000	9,400,00
Total For NN034										0.00	37,600,000	9,400,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.88754				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.26636				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.16084				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.93079				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	98.80174				0.00	60,400,000	15,100,00
Total NN040 SPOT										0.00	60,400,000	15,100,00
Total For NN040										0.00	60,400,000	15,100,00
NN043 On 03/03/2023 Spot Bond					0.00000	155.25667				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.17530				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	155.03576				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.47932				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.52103				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.59912				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.97666				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.72180				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.39256				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.54460				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.03032				0.00	0	
Total NN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.38824				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.07557				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.98592				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.83988				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.41122				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.50370				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.41122				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.98110				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.97616				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.78421				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.02657				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.41071				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	91.49071				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.73000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	120.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	118.13000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	116.54477				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.01796				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.80709				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.01796				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	89.15642				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	87.42040				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.82609				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.92066				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	101.11520				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.52556				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.37898				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total NNF084 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For NNF084									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.95177				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.43084				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.89347				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.91063				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.84758				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.71916				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.06164				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.96503				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.91506				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.78003				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	111.93714				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.80030				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.15000	103.58088	8.15000	103.55831				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.37000	206.21823	2.37000	206.16585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA021 On 30/11/2028 Spot Bond			11.48000	104.82642	11.48000	104.79446				439,283,348,000.00	38,265,100	431,115,40
Total NRA028 SPOT										439,283,348,000.00	38,265,100	431,115,40
Total For NRA028										439,283,348,000.00	38,265,100	431,115,40
NRA021 On 30/11/2028 Spot Bond			100.00000	13.97045	100.00000	13.93953				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	101.42885				0.00	0	500,000,00
Total NTC23 SPOT										0.00	0	500,000,00
Total For NTC23										0.00	0	500,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.32705				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.48094				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.48634				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.35987				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.21852				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.79511				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.47207				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	101.33341				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.67000	108.79648	8.67000	108.77139				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			7.73500	104.06070	7.73500	104.03895				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.04500	109.93749	9.04500	109.91107				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.14874				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	104.06890				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.67228				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.31755				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.94554				0.00	0	500,000,00
Total PEP01 SPOT										0.00	0	500,000,00
Total For PEP01										0.00	0	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.48281				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.74756				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.74922				0.00	0	200,000,00
Total PEP04 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PEP04									0.00	0	200,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.82234			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.07204			0.00	0	180,000,00
Total PMM57 SPOT									0.00	0	180,000,00
Total For PMM57									0.00	0	180,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.79458			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.98500	106.06685	8.97000	106.09720			039,231,301,485,500.00	2,119,001,814,300	2,251,862,479,00
Total R186 SPOT									19,231,301,485,500.00	119,001,814,300	251,862,479,00
Total For R186									19,231,301,485,500.00	119,001,814,300	251,862,479,00
R197 On 07/12/2023 Spot Bond			1.35000	327.12502	1.10000	328.16283			122,923,716,750,000.00	91,054,605,000	78,843,861,50
Total R197 SPOT									12,923,716,750,000.00	91,054,605,000	78,843,861,50
Total For R197									12,923,716,750,000.00	91,054,605,000	78,843,861,50
R202 On 07/12/2033 Spot Bond			4.36500	240.25910	4.39000	239.63406			189,113,338,656,000.00	43,324,934,400	235,011,759,50
Total R202 SPOT									19,113,338,656,000.00	43,324,934,400	235,011,759,50
Total For R202									19,113,338,656,000.00	43,324,934,400	235,011,759,50
R2023 On 28/02/2023 Spot Bond			6.59500	103.53567	6.55000	103.54527			802,040,373,000,000.00	121,613,400,000	331,754,900,00
Total R2023 SPOT									12,040,373,000,000.00	121,613,400,000	331,754,900,00
Total For R2023									12,040,373,000,000.00	121,613,400,000	331,754,900,00
R2030 On 31/01/2030 Spot Bond			10.60500	90.28763	10.58000	90.37851			028,945,372,881,500.00	1,794,337,140,300	2,308,994,875,20
Total R2030 SPOT									18,945,372,881,500.00	794,337,140,300	308,994,875,20
Total For R2030									18,945,372,881,500.00	794,337,140,300	308,994,875,20
R2032 On 31/03/2032 Spot Bond			11.06000	85.83736	11.03500	85.94224			245,883,352,838,000.00	1,559,302,292,300	1,762,815,697,20
Total R2032 SPOT									15,883,352,838,000.00	559,302,292,300	762,815,697,20
Total For R2032									15,883,352,838,000.00	559,302,292,300	762,815,697,20
R2035 On 28/02/2035 Spot Bond			11.36500	86.74435	11.35500	86.77655			903,316,779,661,000.00	959,376,751,400	1,511,698,218,40
Total R2035 SPOT									13,316,779,661,000.00	959,376,751,400	511,698,218,40
Total For R2035									13,316,779,661,000.00	959,376,751,400	511,698,218,40
R2037 On 31/01/2037 Spot Bond			11.52500	82.71029	11.52000	82.71397			269,683,940,032,500.00	544,007,283,300	1,200,166,420,20
Total R2037 SPOT									19,683,940,032,500.00	544,007,283,300	200,166,420,20
Total For R2037									19,683,940,032,500.00	544,007,283,300	200,166,420,20
R2040 On 31/01/2040 Spot Bond			11.62000	84.59983	11.63000	84.51084			156,616,576,466,000.00	615,887,829,300	1,386,481,768,00

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 R2040 SPOT									6,616,576,466,000.00	615,887,829,300	386,481,768,000
Total For R2040									6,616,576,466,000.00	615,887,829,300	386,481,768,000
R2044 On 31/01/2044 Spot Bond			11.62500	81.36386	11.61000	81.43382			801,286,368,400,000.00	240,970,870,400	1,501,095,799,100
Total R2044 SPOT									1,286,368,400,000.00	240,970,870,400	501,095,799,100
Total For R2044									1,286,368,400,000.00	240,970,870,400	501,095,799,100
R2048 On 28/02/2048 Spot Bond			11.58500	80.07886	11.56500	80.18433			725,622,940,470,500.00	2,047,960,547,300	1,091,561,953,100
Total R2048 SPOT									2,562,940,470,500.00	47,960,547,300	91,561,953,100
Total For R2048									2,562,940,470,500.00	47,960,547,300	91,561,953,100
R209 On 31/03/2036 Spot Bond			11.38500	66.52873	11.37000	66.58442			35,559,164,567,500.00	178,793,075,500	823,086,365,500
Total R209 SPOT									15,559,164,567,500.00	178,793,075,500	823,086,365,500
Total For R209									15,559,164,567,500.00	178,793,075,500	823,086,365,500
R210 On 31/03/2028 Spot Bond			3.14000	219.63029	3.13500	219.62728			93,833,528,088,000.00	29,883,289,200	323,726,222,600
Total R210 SPOT									13,833,528,088,000.00	29,883,289,200	323,726,222,600
Total For R210									13,833,528,088,000.00	29,883,289,200	323,726,222,600
R213 On 28/02/2031 Spot Bond			10.91000	81.03511	10.89000	81.10590			938,972,657,564,000.00	727,678,520,400	1,024,243,843,500
Total R213 SPOT									18,972,657,564,000.00	727,678,520,400	1,024,243,843,500
Total For R213									18,972,657,564,000.00	727,678,520,400	1,024,243,843,500
R214 On 28/02/2041 Spot Bond			11.60000	63.77903	11.60000	63.75949			561,378,734,960,000.00	996,670,580,600	936,079,729,700
Total R214 SPOT									11,378,734,960,000.00	996,670,580,600	936,079,729,700
Total For R214									11,378,734,960,000.00	996,670,580,600	936,079,729,700
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.00067			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.75275			0.00	30,800,000	7,700,000
Total RDFB14 SPOT									0.00	30,800,000	7,700,000
Total For RDFB14									0.00	30,800,000	7,700,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.81971			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.70087			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.05016			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	100.41658				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.35144				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.22759				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.85369				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.17158				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.97044				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.31837				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.57188				0.00	0	626,200,00
Total RED131 SPOT										0.00	0	626,200,00
Total For RED131										0.00	0	626,200,00
RED14 On 17/09/2022 Spot Bond					0.00000	100.45672				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.97542				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.97248				0.00	0	200,000,00
Total RED162 SPOT										0.00	0	200,000,00
Total For RED162										0.00	0	200,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	101.60303				0.00	0	
Total RED302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.98291				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.95389				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.81036				0.00	0	744,100,00
Total RED603 SPOT										0.00	0	744,100,00
Total For RED603										0.00	0	744,100,00
RED70: On 17/04/2023 Spot Bond					0.00000	99.81896				0.00	4,000,000,000	2,000,000,00
Total RED704 SPOT										0.00	4,000,000,000	2,000,000,00
Total For RED704										0.00	4,000,000,000	2,000,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.04802				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	99.99273				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.76731				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.60612				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	100.41853				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	101.09200				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.39453				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1: On 20/12/2026 Spot Bond					0.00000	100.37086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.39344				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.42016				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.48536				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			1.27e+017	1,272,100,000,000	259,550,000,000	
Total RN2027 SPOT									1.27e+017	272,100,000,000	259,550,000,000	
Total For RN2027									1.27e+017	272,100,000,000	259,550,000,000	
RW23 On 10/12/2023 Spot Bond			8.27000	102.46207	8.27000	102.43938			0.00	0	0	
Total RW23 SPOT									0.00	0	0	
Total For RW23									0.00	0	0	
RW28 On 10/12/2028 Spot Bond			11.70500	94.44521	11.70500	94.41586			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			12.19000	92.29714	12.19000	92.26731			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.71828			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			11.26000	93.71120	11.26000	93.68315			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR SPOT									0.00	0	0	
Total For SBK24/JIBAR									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	101.27040				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.35439				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.36000	103.76972	9.36000	103.74393				0.00	0	3,300,00
Total SBS20 SPOT										0.00	0	3,300,00
Total For SBS20										0.00	0	3,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.85098				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.45500	106.44975	8.45500	106.42540				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.41000	97.22585	9.41000	97.20157				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.58500	101.58236	9.58500	101.55639				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.70500	105.88066	8.70500	105.85615				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.85500	104.66029	8.85500	104.63523				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.59500	99.89611	10.59500	99.86763				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.24000	102.84496	6.24000	102.82774				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.13000	106.02119	9.13000	105.99547				0.00	0	
Total SBS42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.82000	105.86909	9.82000	105.84151				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.98500	106.42746	6.98500	106.40727				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.56533				0.00	6,800,000,000	3,400,000,000
Total SBS47 SPOT										0.00	6,800,000,000	3,400,000,000
Total For SBS47										0.00	6,800,000,000	3,400,000,000
SBS51 On 31/01/2024 Spot Bond			8.33000	8.33000	8.33000	106.42937				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.59328				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.21947				0.00	2,000,000,000	2,000,000,000
Total SBS53 SPOT										0.00	2,000,000,000	2,000,000,000
Total For SBS53										0.00	2,000,000,000	2,000,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.47212				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.49372				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.27910				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.33840				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.79549				0.00	0	700,000,000
Total SBS63 SPOT										0.00	0	700,000,000
Total For SBS63										0.00	0	700,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.77025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.29807				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.30890				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.91280				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71119				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.96735				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.83335				0.00	4,000,000,000	2,000,000,000
Total SBS71 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS71										0.00	4,000,000,000	2,000,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	100.46044				0.00	0	100,000,000
Total SBS72 SPOT										0.00	0	100,000,000
Total For SBS72										0.00	0	100,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	101.16098				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.21376				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.27465				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	323.30279	2.22000	323.22198				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	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
SBSI14 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	220.75811				0.00	0	400,000,00
Total SBSI14 SPOT										0.00	0	400,000,00
Total For SBSI14										0.00	0	400,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.59928				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.30152				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.22954				0.00	61,600,000	255,400,00
Total SBT102 SPOT										0.00	61,600,000	255,400,00
Total For SBT102										0.00	61,600,000	255,400,00
SBT10 On 31/03/2024 Spot Bond					0.00000	103.83088				0.00	5,000,000,000	3,507,700,00
Total SBT103 SPOT										0.00	5,000,000,000	3,507,700,00
Total For SBT103										0.00	5,000,000,000	3,507,700,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.98542				0.00	0	500,000,00
Total SBT104 SPOT										0.00	0	500,000,00
Total For SBT104										0.00	0	500,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.83663				0.00	0	1,900,000,00
Total SBT106 SPOT										0.00	0	1,900,000,00
Total For SBT106										0.00	0	1,900,000,00
SBT10 On 08/04/2027 Spot Bond					0.00000	100.19955				0.00	0	2,000,000,00
Total SBT107 SPOT										0.00	0	2,000,000,00
Total For SBT107										0.00	0	2,000,000,00
SBT10 On 13/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			94,363,469,800,000.00		943,634,698	400,000,00
Total SBT108 SPOT									14,363,469,800,000.00		943,634,698	400,000,00
Total For SBT108									14,363,469,800,000.00		943,634,698	400,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	102.34286				0.00	49,200,000	12,300,00
Total SBT201 SPOT										0.00	49,200,000	12,300,00
Total For SBT201										0.00	49,200,000	12,300,00
SBT20 On 03/12/2023 Spot Bond					0.00000	101.94088				0.00	0	100,000,00
Total SBT202 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT202										0.00	0	100,000,00
SBT202 On 03/12/2023 Spot Bond			7.92000	104.31857	7.92000	104.29644				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.48181				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.50353				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.18608				0.00	90,800,000	422,700,00
Total SBT207 SPOT										0.00	90,800,000	422,700,00
Total For SBT207										0.00	90,800,000	422,700,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.87619				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.40623				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.24186				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.29787				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.92000	96.66452	9.92000	96.63867				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.93431				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.90941				0.00	22,800,000	5,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	22,800,000	5,700,000
Total For SLRA5										0.00	22,800,000	5,700,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.96536				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.95758				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.01968				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.94213				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.01968				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.00414				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.11277				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.97318				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.05072				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.04293				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.24500	105.43819	8.24500	105.41492				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.79425				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.05268				0.00	0	240,000,00
Total SNT06 SPOT										0.00	0	240,000,00
Total For SNT06										0.00	0	240,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.94392				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.88606				0.00	0	20,000,00
Total SPDA12 SPOT										0.00	0	20,000,00
Total For SPDA12										0.00	0	20,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.10355				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.82077				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.83708				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.29736				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.25417				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.91283				0.00	0	220,000,00
Total SPG007 SPOT										0.00	0	220,000,00
Total For SPG007										0.00	0	220,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.11803				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.52211				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.70194				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00	31,200,000,000	30,000,000,00	
Total SPG011 SPOT									20,000,000,000,000.00	31,200,000,000	30,000,000,00	
Total For SPG011									20,000,000,000,000.00	31,200,000,000	30,000,000,00	
SPGC0 On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			330,000,000,000,000.00	33,300,000,000	20,000,000,00	
Total SPGC03 SPOT									20,000,000,000,000.00	33,300,000,000	20,000,000,00	
Total For SPGC03									20,000,000,000,000.00	33,300,000,000	20,000,000,00	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.02297				0.00	0	600,000,00
Total SSA07 SPOT										0.00	0	600,000,00
Total For SSA07										0.00	0	600,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.21311				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.56500	3.56500	3.56500	158.49412				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.94500	106.21572	8.94500	106.19033				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.38000	83.58052	10.38000	83.55754				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.97307				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.98245				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.95000	104.56864	7.95000	104.54637				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.29500	112.67111	5.29500	112.63348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.99491				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.27003				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.49819				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			2.13000	2.13000	2.13000	323.61519				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.28970				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.14897				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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.11238				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	158.97720				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.29500	5.29500	5.29500	112.63348				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	111.26713				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

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 31/03/2028 Spot Bond			4.31500	4.31500	4.31500	206.55629				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.78947				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.77662				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.48895				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.47871				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.10721				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00170				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.39572				0.00	37,200,000	9,300,000
Total SSN077 SPOT										0.00	37,200,000	9,300,000
Total For SSN077										0.00	37,200,000	9,300,000
SSN07: On 13/07/2023 Spot Bond					0.00000	99.98217				0.00	37,600,000	9,400,000
Total SSN078 SPOT										0.00	37,600,000	9,400,000
Total For SSN078										0.00	37,600,000	9,400,000
SSN08: On 27/08/2024 Spot Bond					0.00000	100.86256				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.55622				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.14518				0.00	0	
Total SSN083 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	221.25797				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.43227				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.53518				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.66444				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.83769				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.64606				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.24500	87.36922	11.24500	87.34282				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.44333				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.46500	205.02318	4.46500	204.95956				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.44500	217.76222	5.44500	217.68897				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.97139				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.26582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2022 Spot Bond					0.00000	100.47086				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.63471				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	101.43753				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.68906				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.54136				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	101.18598				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	101.52095				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.61809				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.77447				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.52957				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 09/09/2022 Spot Bond					0.00000	100.50156				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.51726				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.50236				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.47409				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.46877				0.00	4,000,000,000	2,000,000,000
Total SSN166 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SSN166										0.00	4,000,000,000	2,000,000,000
SSN16: On 13/09/2022 Spot Bond					0.00000	100.47409				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.47012				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.44199				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.37898				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.30699				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.19137				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.97001				0.00	0	
Total SST201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SST201									0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.19610			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.46000	101.28149	9.46000	101.25592			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.76087			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.77970			0.00	0	1,520,000,00
Total T17A11 SPOT									0.00	0	1,520,000,00
Total For T17A11									0.00	0	1,520,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	100.82209			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.83298			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.85590			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.84232			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.85590			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.81741	7.21000	102.79729			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.01589	7.72000	102.99434			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.04252			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 TC001 SPOT										0.00	0	300,000,00
Total For TC001										0.00	0	300,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	101.18839				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.17890				0.00	0	20,000,00
Total TFS148 SPOT										0.00	0	20,000,00
Total For TFS148										0.00	0	20,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.36228				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.93627				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.12627				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.78224				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.19873				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	99.95100				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.33714				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.83566				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.99591				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.10689				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.23793				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.53844				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.69398				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.86239				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.93491				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.88088				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.31206				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.85143				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.85071				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.91328				0.00	0	
Total TH15B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.97335				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.97888				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97718				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.06448				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.94455				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.63602				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.39228				0.00	1,034,400,000	517,200,000
Total TH15D2 SPOT										0.00	1,034,400,000	517,200,000
Total For TH15D2										0.00	1,034,400,000	517,200,000
TH15D: On 21/11/2022 Spot Bond					0.00000	101.23379				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85930				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04844				0.00	0	200,000,000
Total TH16A2 SPOT										0.00	0	200,000,000
Total For TH16A2										0.00	0	200,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	103.31536	8.49000	103.29163				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.91626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.86295				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.85682				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.85886				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.25252	5.76000	102.23648				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.88879				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.12876				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.94046				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.93094				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.99619				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.97852				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.22291				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33815				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.27038				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.91703				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.89666				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.88987				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.96591				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.93468				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.93061				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.21542				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.16529				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.13412				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.76088				0.00	0	
Total TH17O2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.78133				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.60739				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.35000	103.39568	7.35000	103.37509				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.27000	105.89382	8.27000	105.87051				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.60635				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.67155				0.00	37,600,000	509,400,00
Total TL27 SPOT										0.00	37,600,000	509,400,00
Total For TL27										0.00	37,600,000	509,400,00
TL28 On 24/04/2025 Spot Bond			9.44000	101.61857	9.44000	101.59297				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.62112				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.18899				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.27533				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.28844				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.42000	104.87543	8.42000	104.85194			524,405,178,000.00		62,280,900	1,800,529,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23 SPOT										524,405,178,000.00	62,280,900	1,800,529,30
Total For TN23										524,405,178,000.00	62,280,900	1,800,529,30
TN23/R On 06/11/2023 Spot Bond			100.00000	43.24798	100.00000	43.15280				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.82000	102.92212	9.82000	102.89487				23,799,484,896,000.00	2,423,572,800	3,994,741,90
Total TN25 SPOT										23,799,484,896,000.00	2,423,572,800	3,994,741,90
Total For TN25										23,799,484,896,000.00	2,423,572,800	3,994,741,90
TN25/R On 19/08/2025 Spot Bond			100.00000	20.42967	100.00000	20.38395				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.07000	92.85240	11.07000	92.82523				812,644,272,000.00	73,409,600	18,570,435,40
Total TN27 SPOT										812,644,272,000.00	73,409,600	18,570,435,40
Total For TN27										812,644,272,000.00	73,409,600	18,570,435,40
TN27/R On 14/11/2027 Spot Bond			100.00000	11.36015	100.00000	11.33515				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.51000	98.74662	11.51000	98.72034				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.18000	94.09980	12.18000	94.06941				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	117.57680	8.00000	117.55160				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.56200	97.57446	12.56200	97.54618				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.96000	87.42164	12.96000	87.39164				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.75517	10.75000	102.72577				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	101.15689				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.24133				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.73000	99.36560	5.73000	100.89590				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.36860				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.36563				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.37202				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.38093				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.57970	7.61000	100.44995				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.32812				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.68119				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.66000	101.86418	7.66000	101.84335				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.92115				0.00	0	
Total TRA3A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.15944			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.89964			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98228			0.00	15,200,000	3,800,00
Total TRA4A3 SPOT									0.00	15,200,000	3,800,00
Total For TRA4A3									0.00	15,200,000	3,800,00
TRA4A: On 13/04/2024 Spot Bond			7.95000	104.31801	7.95000	104.29580		117,660,000,000.00	14,800,000	3,700,00	
Total TRA4A4 SPOT								117,660,000,000.00	14,800,000	3,700,00	
Total For TRA4A4								117,660,000,000.00	14,800,000	3,700,00	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98228			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.12050	8.62000	102.09695			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.23087			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.49483			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.41417			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.39637			0.00	0	
Total TRA5B2 SPOT									0.00	0	
Total For TRA5B2									0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.51191			0.00	0	330,300,00
Total TRA5C1 SPOT									0.00	0	330,300,00
Total For TRA5C1									0.00	0	330,300,00
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.51191			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	99.07753				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.58452				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.40847				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.81844				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.74058				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.58261				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.27327				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.08584				0.00	42,820,000,000	35,000,000,000
Total TWC406 SPOT										0.00	42,820,000,000	35,000,000,000
Total For TWC406										0.00	42,820,000,000	35,000,000,000
TWC40 On 18/08/2022 Spot Bond					0.00000	100.73740				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.70790				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 26/08/2022 Spot Bond					0.00000	100.67954				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.57827				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.50320				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.07408				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			020,000,000,000,000.00	10,200,000,000	5,200,000,00	
Total TWC415 SPOT									20,000,000,000,000.00	10,200,000,000	5,200,000,00	
Total For TWC415									20,000,000,000,000.00	10,200,000,000	5,200,000,00	
UG26 On 09/03/2026 Spot Bond			11.29000	103.89742	11.29000	103.86642			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.90329				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.00417				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.92659				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.02745				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.05072				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.08796				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.25230				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.28329				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.24357				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.35846				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.89308				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.91942				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.81820				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.07613				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.47841				0.00	40,000,000	20,000,000
Total WHL03 SPOT										0.00	40,000,000	20,000,000
Total For WHL03										0.00	40,000,000	20,000,000
Total for SPOT										2.68e+017	4,427,664,743,398	178,826,982,95
Total for SPOT :										2.68e+017	4,427,664,743,398	178,826,982,95

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 Futures									2.68e+017	427,664,752,587	178,828,326,43
Total Options									0.00	0	131,02
Grand Total:									2.68e+017	427,664,752,587	178,828,457,45