



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: 22/07/2022

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			12.21729	74.74242	12.35089	74.11016			0.00	0	
ES33	On	03/11/2022	Bond Future			12.44050	72.10207	12.57965	71.46116			0.00	0	
ES33	On	02/02/2023	Bond Future			12.64133	73.40711	12.78639	72.75555			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.83186	71.01378	12.98311	70.35036			0.00	0	
ES33	On	03/08/2023	Bond Future			13.01736	72.42509	13.17515	71.74891			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.52865	73.23021	12.66200	72.50734			0.00	0	
ES42	On	03/11/2022	Bond Future			12.73138	70.09076	12.87035	69.35787			0.00	0	
ES42	On	02/02/2023	Bond Future			12.90734	71.36192	13.05194	70.61675			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.08188	68.45956	13.23261	67.70068			0.00	0	
ES42	On	03/08/2023	Bond Future			13.24659	69.82257	13.40350	69.04904			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			162.24266	162.24266	162.75991	162.75991			0.00	0	9,16

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			164.72524	164.72524	165.25270	165.25270			0.00	0	1,19
I2025	On	02/02/2023	Bond Future			166.00163	166.00163	166.54299	166.54299			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			169.15939	169.15939	169.71217	169.71217			0.00	0	
I2025	On	03/08/2023	Bond Future			170.74896	170.74896	171.31671	171.31671			0.00	0	
Total I2025 Future												0.00	0	12,28
Total For I2025												0.00	0	12,28
I2029	On	04/08/2022	Bond Future			119.01097	119.01097	119.72761	119.72761			0.00	0	1,6
I2029	On	03/11/2022	Bond Future			119.57431	119.57431	120.30360	120.30360			6,815,735.67	57	1,0
I2029	On	02/02/2023	Bond Future			121.73559	121.73559	122.47959	122.47959			0.00	0	7,
I2029	On	04/05/2023	Bond Future			122.75299	122.75299	123.51371	123.51371			0.00	0	
I2029	On	03/08/2023	Bond Future			125.18587	125.18587	125.96216	125.96216			0.00	0	
Total I2029 Future												6,815,735.67	57	3,36
Total For I2029												6,815,735.67	57	3,36
I2033	On	04/08/2022	Bond Future			112.38027	112.38027	114.03612	114.03612			0.00	0	3,7
I2033	On	03/11/2022	Bond Future			112.76648	112.76648	114.44934	114.44934			0.00	0	4,
I2033	On	02/02/2023	Bond Future			114.80442	114.80442	116.51906	116.51906			0.00	0	5,8
I2033	On	04/05/2023	Bond Future			115.60422	115.60422	117.35402	117.35402			0.00	0	
I2033	On	03/08/2023	Bond Future			117.89519	117.89519	119.68023	119.68023			0.00	0	
Total I2033 Future												0.00	0	10,05
Total For I2033												0.00	0	10,05
I2038	On	04/08/2022	Bond Future			126.20821	126.20821	128.25986	128.25986			0.00	0	3,4
I2038	On	03/11/2022	Bond Future			128.13934	128.13934	130.22422	130.22422			0.00	0	2,2
I2038	On	02/02/2023	Bond Future			128.54237	128.54237	130.66899	130.66899			0.00	0	
I2038	On	04/05/2023	Bond Future			130.98833	130.98833	133.15637	133.15637			0.00	0	
I2038	On	03/08/2023	Bond Future			131.60195	131.60195	133.81710	133.81710			0.00	0	
Total I2038 Future												0.00	0	5,65
Total For I2038												0.00	0	5,65
I2046	On	04/08/2022	Bond Future			115.32060	115.32060	115.77583	115.77583			0.00	0	13,1
I2046	On	03/11/2022	Bond Future			115.10897	115.10897	115.57264	115.57264			0.00	0	9,4
I2046	On	02/02/2023	Bond Future			117.19006	117.19006	117.66382	117.66382			0.00	0	
I2046	On	04/05/2023	Bond Future			117.38018	117.38018	117.86642	117.86642			0.00	0	
I2046	On	03/08/2023	Bond Future			119.70780	119.70780	120.20412	120.20412			0.00	0	
Total I2046 Future												0.00	0	22,55
Total For I2046												0.00	0	22,55
I2050	On	04/08/2022	Bond Future			116.89660	116.89660	116.98605	116.98605			9,001,038.20	77	10,6
I2050	On	03/11/2022	Bond Future			118.68540	118.68540	118.77783	118.77783			0.00	0	3,8
I2050	On	02/02/2023	Bond Future			118.70617	118.70617	118.80436	118.80436			0.00	0	
I2050	On	04/05/2023	Bond Future			120.96498	120.96498	121.06592	121.06592			0.00	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
I2050	On	03/08/2023	Bond Future			121.16103	121.16103	121.26848	121.26848			0.00	0	
Total I2050 Future												9,001,038.20	77	14,50
Total For I2050												9,001,038.20	77	14,50
R186	On	04/08/2022	Bond Future			9.21436	105.94589	9.33354	105.51449		5.44	377,379,260.18	3,562	88,20
R186	On	03/11/2022	Bond Future			9.44053	107.54103	9.56835	107.10459		5.55	22,691,157.33	211	30,50
R186	On	02/02/2023	Bond Future			9.61560	104.16242	9.75326	103.71958		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			9.78451	106.12379	9.93364	105.67336		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.94630	102.90523	10.10863	102.44650		5.27	0.00	0	
Total R186 Future												400,070,417.51	3,773	118,81
R186	On	04/08/2022	Bond Future	8.15	Put			4,385.06000	4.38506	3,953,660	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			50.49000	0.05049	18,380	5.83	0.00	0	3,50
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			4,461.13000	4.46113	4,029,730	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			4,423.09000	4.42309	3,991,690	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,50
R186	On	04/08/2022	Bond Future	6.96	Put			9,029.14000	9.02914	8,597,740	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,50
R186	On	04/08/2022	Bond Future	7.96	Put			5,110.38000	5.11038	4,678,980	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			1,646.85000	1.64685	2,046,140	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			139.54000	0.13954	180,610	5.89	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			4,826.15000	4.82615	4,430,780	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			232.83000	0.23283	297,440	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,846.12000	3.84612	3,474,290	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			236.75000	0.23675	302,300	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,814.49000	3.81449	3,443,600	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			240.73000	0.24073	307,240	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,782.94000	3.78294	3,413,010	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			447.27000	0.44727	557,830	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,720.11000	2.72011	2,394,230	5.50	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			5,033.45000	5.03345	4,656,280	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			306.75000	0.30675	373,110	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,003.20000	5.00320	4,626,720	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			310.48000	0.31048	377,540	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,973.00000	4.97300	4,597,220	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			303.06000	0.30306	368,730	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			650.14000	0.65014	763,180	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,074.93000	4.07493	3,737,540	4.97	0.00	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			656.74000	0.65674	770,680	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			4,050.14000	4.05014	3,713,650	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			663.10000	0.66310	777,920	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			4,025.13000	4.02513	3,689,520	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,544.62000	1.54462	1,745,690	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,618.67000	2.61867	2,361,010	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,557.91000	1.55791	1,760,010	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,603.41000	2.60341	2,346,780	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,571.26000	1.57126	1,774,390	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,588.22000	2.58822	2,332,620	4.88	0.00	0	
Total R186 Option												0.00	0	19,24
Total For R186												400,070,417.51	3,773	138,06
R197	On	04/08/2022	Bond Future			331.01137	331.01137	331.31961	331.31961			0.00	0	58
R197	On	03/11/2022	Bond Future			336.07644	336.07644	336.39395	336.39395			0.00	0	22
R197	On	02/02/2023	Bond Future			333.32599	333.32599	333.66264	333.66264			0.00	0	
R197	On	04/05/2023	Bond Future			339.67029	339.67029	340.01556	340.01556			0.00	0	
R197	On	03/08/2023	Bond Future			337.26507	337.26507	337.63392	337.63392			0.00	0	
Total R197 Future												0.00	0	81
Total For R197												0.00	0	81
R202	On	04/08/2022	Bond Future			243.92077	243.92077	245.00432	245.00432			0.00	0	6,11
R202	On	03/11/2022	Bond Future			247.65308	247.65308	248.75677	248.75677			0.00	0	48
R202	On	02/02/2023	Bond Future			247.44134	247.44134	248.57303	248.57303			0.00	0	44
R202	On	04/05/2023	Bond Future			252.14936	252.14936	253.30407	253.30407			0.00	0	
R202	On	03/08/2023	Bond Future			252.29231	252.29231	253.47921	253.47921			0.00	0	
Total R202 Future												0.00	0	7,03
Total For R202												0.00	0	7,03
R2023	On	04/08/2022	Bond Future			6.98497	103.83698	6.95411	103.85366		0.71	0.00	0	24,6
R2023	On	03/11/2022	Bond Future			7.68731	101.48122	7.62693	101.49959		0.44	0.00	0	3,33
Total R2023 Future												0.00	0	27,96
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			501.79000	0.50179	518,470	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			496.33000	0.49633	513,010	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.40	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			490.88000	0.49088	507,560	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.22000	0.00022	0,150	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			420.99000	0.42099	439,290	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.24000	0.00024	0,160	0.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			417.95000	0.41795	436,240	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.25000	0.00025	0,170	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			414.89000	0.41489	433,180	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	27,98
R2030	On	04/08/2022	Bond Future			10.59977	87.02092	10.77367	86.21975		8.76	174,041,840.00	2,000	69,38
R2030	On	03/11/2022	Bond Future			10.80263	88.33108	10.98477	87.51910		9.27	0.00	0	34,78
R2030	On	02/02/2023	Bond Future			10.97520	85.90059	11.16643	85.07527		9.31	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.14554	87.51891	11.34659	86.67867		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.31557	85.22997	11.52749	84.37368		8.81	0.00	0	
Total R2030 Future												174,041,840.00	2,000	109,31
R2030	On	04/08/2022	Bond Future	10.95	Call			1,011.97000	1.01197	1,662,380	7.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			209.25000	0.20925	58,490	7.67	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			5,895.19000	5.89519	5,094,050	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.01000	0.00001	0,040	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			5,845.37000	5.84537	5,044,230	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.01000	0.00001	0,040	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			5,795.58000	5.79558	4,994,440	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			12,347.43000	12.34743	11,546,260	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			8,378.93000	8.37893	7,577,760	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.01000	0.00001	0,040	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,513.51000	4.51351	3,857,620	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			388.35000	0.38835	546,680	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,323.96000	3.32396	3,930,140	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,473.28000	4.47328	3,819,630	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			780.27000	0.78027	574,470	9.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			188.26000	0.18826	275,080	9.18	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			6,131.28000	6.13128	5,406,120	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			381.54000	0.38154	537,630	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			395.26000	0.39526	555,860	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,433.18000	4.43318	3,781,800	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			470.43000	0.47043	655,000	8.83	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			4,039.97000	4.03997	3,412,560	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			2,686.01000	2.68601	3,172,180	9.18	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,903.23000	1.90323	1,564,080	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			538.01000	0.53801	703,770	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,780.53000	5.78053	5,120,970	8.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Call			545.84000	0.54584	713,460	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			553.77000	0.55377	723,250	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,703.79000	5.70379	5,047,950	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			405.07000	0.40507	538,020	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			6,532.36000	6.53236	5,839,990	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			424.13000	0.42413	561,960	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			2,262.62000	2.26262	1,877,470	9.04	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			500.13000	0.50013	656,820	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,974.43000	5.97443	5,305,800	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			146.96000	0.14696	205,280	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			9,141.12000	9.14112	8,374,120	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			324.98000	0.32498	436,610	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,742.10000	5.74210	5,084,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			398.88000	0.39888	530,220	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			6,573.04000	6.57304	5,879,060	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			68.69000	0.06869	99,310	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,987.40000	10.98740	10,192,700	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			108.65000	0.10865	153,910	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			6,410.99000	6.41099	5,723,500	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,345.99000	2.34599	1,950,860	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,235.04000	2.23504	2,675,210	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,886.44000	9.88644	9,106,380	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			117.32000	0.11732	165,610	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			9,698.43000	9.69843	8,921,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			7,111.23000	7.11123	6,397,540	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			3,207.87000	3.20787	3,739,060	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,582.69000	1.58269	1,288,560	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,146.54000	2.14654	2,576,730	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,588.81000	1.58881	1,326,840	9.20	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			5,758.77000	5.75877	6,402,260	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			1,136.08000	1.13608	939,330	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,270.10000	1.27010	1,550,150	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,705.70000	4.70570	4,145,510	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,404.75000	1.40475	1,706,340	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			4,361.55000	4.36155	3,822,900	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			2,634.80000	2.63480	3,082,820	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,662.18000	2.66218	2,269,960	8.64	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,134.69000	1.13469	1,392,120	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			5,096.40000	5.09640	4,513,590	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,246.66000	1.24666	1,522,880	8.45	0.00	0	

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	10.52	Put		4,769.67000	4.76967	4,205,650	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,258.34000	1.25834	1,536,470	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,737.63000	4.73763	4,175,520	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		521.07000	0.52107	660,970	8.69	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put		7,862.33000	7.86233	7,161,990	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		592.60000	0.59260	747,470	8.68	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.78	Put		7,428.16000	7.42816	6,742,790	8.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		747.80000	0.74780	934,300	8.61	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		6,582.40000	6.58240	5,928,660	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		224.39000	0.22439	295,110	8.69	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put		10,578.64000	10.57864	9,809,120	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		466.56000	0.46656	594,760	8.69	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		5,972.90000	5.97290	6,624,920	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,080.15000	1.08015	891,930	9.71	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		3,291.41000	3.29141	3,795,640	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		2,165.52000	2.16552	1,829,510	8.84	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call		4,407.42000	4.40742	4,985,690	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		8,224.20000	8.22420	7,512,160	8.69	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,554.43000	2.55443	2,981,610	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		3,230.29000	3.23029	2,801,180	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,153.10000	1.15310	1,402,510	8.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,837.71000	5.83771	5,230,830	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,431.81000	1.43181	1,724,150	8.26	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		5,049.90000	5.04990	4,485,950	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		3,272.03000	3.27203	2,839,070	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,534.68000	2.53468	2,959,940	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		3,251.11000	3.25111	2,820,080	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,612.29000	5.61229	6,238,420	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,479.98000	1.47998	1,249,820	9.34	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		6,482.67000	6.48267	7,143,340	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,230.48000	1.23048	1,034,860	9.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,515.01000	2.51501	2,938,340	8.37	0.00	0	
Total R2030 Option											0.00	0	23,8
Total For R2030											174,041,840.00	2,000	133,17
R2032	On	04/08/2022	Bond Future			11.02354	86.73631	11.20726	85.78915	10.04	1,306,422,301.22	15,062	68,4
R2032	On	03/11/2022	Bond Future			11.21956	83.89067	11.41122	82.93044	11.10	1,204,586,130.53	14,359	103,6
R2032	On	02/02/2023	Bond Future			11.38556	85.38957	11.58558	84.41335	10.87	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.54485	82.83833	11.75385	81.84434	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			11.69708	84.46670	11.91554	83.45364	10.39	0.00	0	2,6

Contract 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 Future												2,511,008,431.75	29,421	174,65	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			208.49000	0.20849	519,260	8.85		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.07000	0.00007	0,520	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			8,100.93000	8.10093	7,153,780	10.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			3,416.52000	3.41652	4,346,970	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			20.21000	0.02021	3,500	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			14.71000	0.01471	65,000	8.11		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			2,665.44000	2.66544	1,768,570	8.11		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.02000	0.00002	0,180	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			1,278.06000	1.27806	641,670	8.85		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			2,080.83000	2.08083	2,949,610	10.26		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			103.77000	0.10377	25,390	10.26		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.06000	0.00006	0,480	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			5,319.96000	5.31996	4,373,220	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			5,375.58000	5.37558	4,428,800	8.61		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			5,264.40000	5.26440	4,317,690	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.84000	0.00084	6,310	7.62		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			3,727.85000	3.72785	2,786,160	7.62		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,010	9.92		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			7,639.03000	7.63903	6,691,880	9.92		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			12,586.38000	12.58638	11,639,220	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			9,980.00000	9.98000	9,032,840	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,010	10.19		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			5,934.32000	5.93432	4,987,320	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.06000	0.00006	0,440	8.61		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,365.33000	4.36533	3,628,990	10.09		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			524.61000	0.52461	751,810	10.08		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			4,322.66000	4.32266	3,589,630	10.08		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			174.84000	0.17484	270,450	10.17		0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			6,470.07000	6.47007	5,615,100	10.16		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			365.27000	0.36527	537,520	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			5,120.81000	5.12081	4,332,830	10.11		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			25.46000	0.02546	44,100	10.24		0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			4,803.35000	4.80335	4,035,650	10.10		0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			514.46000	0.51446	738,350	10.09		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,978.72000	7.97872	7,076,720	10.21		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			155.08000	0.15508	241,730	10.18		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Put			6,978.96000	6.97896	6,105,380	10.18	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.31	Call			15.60000	0.01560	27,750	10.24	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.16	Put			6,722.88000	6.72288	5,858,260	10.17	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			196.75000	0.19675	302,010	10.16	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.56	Call			421.84000	0.42184	614,370	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			11,411.16000	11.41116	10,463,080	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			18.42000	0.01842	32,480	10.24	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			11,119.31000	11.11931	10,173,140	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			10,540.67000	10.54067	9,599,080	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			96.21000	0.09621	154,440	10.21	0.00	0	7!
R2032	On	03/11/2022	Bond Future	11.55	Call			2,278.54000	2.27854	2,852,400	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,592.50000	1.59250	1,206,130	10.84	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			4,851.69000	4.85169	5,641,580	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			588.35000	0.58835	418,010	11.88	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			887.91000	0.88791	1,149,330	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.39	Call			610.14000	0.61014	806,440	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			903.21000	0.90321	711,550	11.79	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			618.67000	0.61867	817,100	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,638.74000	6.63874	5,860,950	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			709.71000	0.70971	930,320	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			6,199.70000	6.19970	5,444,090	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.16	Call			437.56000	0.43756	588,560	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,486.47000	5.48647	4,771,670	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			478.25000	0.47825	640,340	10.16	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			7,463.23000	7.46323	6,649,100	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			601.55000	0.60155	795,700	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,728.14000	6.72814	5,946,070	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			12,181.86000	12.18186	11,249,810	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,683.45000	6.68345	5,903,530	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			134.82000	0.13482	192,320	10.20	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			11,294.19000	11.29419	10,375,470	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			300.47000	0.30047	411,990	10.20	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			8,924.98000	8.92498	8,060,280	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,349.12000	2.34912	1,928,250	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,274.80000	3.27480	3,870,940	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,055.23000	2.05523	1,675,150	10.70	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			6,289.93000	6.28993	7,074,490	11.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,747.29000	7.74729	6,922,070	10.17	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			98.74000	0.09874	142,910	10.20	0.00	0	4!
R2032	On	02/02/2023	Bond Future	11.69	Call			2,852.63000	2.85263	3,407,980	10.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		5,710.30000	5.71030	5,037,160	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,407.86000	1.40786	1,730,970	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		8,336.83000	8.33683	9,163,010	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		5,673.37000	5.67337	5,002,490	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		918.66000	0.91866	750,850	12.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,087.08000	1.08708	1,353,990	10.42	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		6,678.83000	6.67883	5,951,750	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,394.28000	1.39428	1,715,130	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,421.28000	1.42128	1,746,630	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		5,636.32000	5.63632	4,967,680	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,212.31000	2.21231	2,652,970	10.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		4,050.35000	4.05035	3,497,020	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,795.54000	3.79554	3,292,740	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,052.51000	3.05251	3,564,990	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,772.08000	3.77208	3,271,500	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,075.69000	3.07569	3,590,380	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,748.74000	3.74874	3,250,370	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,385.63000	3.38563	3,928,690	10.10	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,457.14000	3.45714	2,987,140	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,029.42000	3.02942	3,539,680	9.99	0.00	0	
Total R2032 Option											0.00	0	36,10
Total For R2032											2,511,008,431.75	29,421	210,80
R2035	On	04/08/2022	Bond Future			11.26111	88.08345	11.39928	87.27828	11.11	75,751,767.00	860	119,40
R2035	On	03/11/2022	Bond Future			11.44360	84.92154	11.58724	84.10551	12.41	0.00	0	8,00
R2035	On	02/02/2023	Bond Future			11.60220	86.43736	11.75167	85.60791	12.19	0.00	0	72,10
R2035	On	04/05/2023	Bond Future			11.74613	83.56464	11.90158	82.72023	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			11.88529	85.20639	12.04711	84.34589	11.83	0.00	0	
Total R2035 Future											75,751,767.00	860	199,70
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	30
R2035	On	04/08/2022	Bond Future	9.53	Put		11,904.42000	11.90442	11,099,250	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		177.87000	0.17787	361,920	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,757.43000	1.75743	1,136,310	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		4,356.80000	4.35680	5,154,470	11.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		5.34000	0.00534	16,090	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,073.38000	4.07338	3,278,960	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		5.82000	0.00582	17,450	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		5,257.56000	5.25756	4,454,560	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		6.33000	0.00633	18,910	9.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			3,950.58000	3.95058	3,157,990	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,770.60000	9.77060	8,965,430	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1.00000	0.00100	3,170	10.31	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			4,011.93000	4.01193	3,218,390	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			9.54000	0.00954	2,040	11.84	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			2.67000	0.00267	8,270	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,568.36000	4.56836	3,768,790	10.06	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			4,229.07000	4.22907	3,637,510	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			856.94000	0.85694	1,101,250	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			3,969.14000	3.96914	3,397,420	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,002.51000	1.00251	1,274,230	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,934.19000	10.93419	10,138,010	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			160.16000	0.16016	225,900	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			7,903.57000	7.90357	7,153,280	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			313.01000	0.31301	426,530	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			495.37000	0.49537	378,040	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			758.94000	0.75894	983,410	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,041.21000	1.04121	1,319,890	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,561.55000	3.56155	3,024,200	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,342.34000	6.34234	7,041,040	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,349.23000	6.34923	5,646,720	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			3,640.76000	3.64076	3,096,450	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			39.43000	0.03943	59,280	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,021.74000	1.02174	1,296,940	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,601.01000	3.60101	3,060,180	11.27	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,033.14000	1.03314	1,255,430	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,044.17000	6.04417	5,437,010	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,287.41000	1.28741	1,548,760	11.14	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			5,287.52000	5.28752	4,719,420	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,303.66000	1.30366	1,567,390	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			760.92000	0.76092	937,180	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,105.39000	7.10539	6,452,200	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,005.77000	1.00577	1,223,650	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,136.84000	6.13684	5,525,270	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,019.39000	1.01939	1,239,470	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			770.01000	0.77001	639,060	13.54	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			437.04000	0.43704	550,810	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			9,026.54000	9.02654	8,310,860	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			696.97000	0.69697	861,650	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,410.12000	7.41012	6,745,350	11.15	0.00	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
R2035	On	02/02/2023	Bond Future	10.64	Call			739.13000	0.73913	911,480	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			5,244.82000	5.24482	4,679,100	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			182.73000	0.18273	238,080	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			11,958.87000	11.95887	11,184,770	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			197.26000	0.19726	256,300	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,707.44000	11.70744	10,937,030	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			212.74000	0.21274	275,650	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			6,090.41000	6.09041	5,481,040	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,448.99000	2.44899	2,105,220	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,606.27000	3.60627	4,101,220	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,362.07000	2.36207	2,027,570	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			8,316.09000	8.31609	9,014,590	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,458.00000	11.45800	10,691,460	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			7,206.25000	7.20625	6,549,150	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,477.20000	3.47720	3,962,880	11.80	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,376.41000	1.37641	1,190,060	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			1,839.01000	1.83901	2,135,790	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			5,924.36000	5.92436	5,376,730	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,891.78000	1.89178	2,194,600	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,803.93000	5.80393	5,262,340	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,909.69000	1.90969	2,214,530	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,764.22000	5.76422	5,224,650	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			398.70000	0.39870	489,180	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			12,622.99000	12.62299	11,869,060	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			830.41000	0.83041	993,640	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			9,412.29000	9.41229	8,731,110	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,021.76000	1.02176	1,213,490	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			1,927.44000	1.92744	2,234,300	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,724.40000	5.72440	5,186,850	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,255.70000	5.25570	5,811,400	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			2,322.83000	2.32283	2,034,120	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			7,870.41000	7.87041	8,528,470	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			8,494.63000	8.49463	7,841,950	11.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			4,029.73000	4.02973	3,620,480	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			3,727.48000	3.72748	4,175,010	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			4,082.77000	4.08277	3,669,800	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			3,753.80000	3.75380	4,203,190	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			4,056.01000	4.05601	3,644,900	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			3,780.55000	3.78055	4,231,800	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	14,65	
Total For R2035												75,751,767.00	860	214,36	
R2037	On	04/08/2022	Bond Future			11.41398	79.81602	11.56203	78.94708		12.44		958,271,136.12	12,006	124,35
R2037	On	03/11/2022	Bond Future			11.58443	81.01773	11.73807	80.13680		13.18		985,661,703.18	12,166	20,96
R2037	On	02/02/2023	Bond Future			11.73212	78.20659	11.89171	77.31095		13.71		0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.87514	79.68073	12.04091	78.76889		13.42		0.00	0	
R2037	On	03/08/2023	Bond Future			12.01626	76.98809	12.18870	76.05878		13.35		0.00	0	
Total R2037 Future												1,943,932,839.30	24,172	208,90	
R2037	On	04/08/2022	Bond Future	11.95	Put			111.28000	0.11128	34,310	12.35		0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.91	Call			8.21000	0.00821	25,480	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,944.39000	3.94439	3,092,720	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			100.74000	0.10074	236,260	11.22		0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.90	Call			7.57000	0.00757	23,600	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,190.45000	2.19045	1,457,030	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			371.03000	0.37103	707,240	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,204.36000	1.20436	671,630	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,006.37000	4.00637	3,153,460	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			2,322.23000	2.32223	3,114,200	12.35		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,020	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			9,243.04000	9.24304	8,374,120	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			6.97000	0.00697	21,850	11.25		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,068.46000	4.06846	3,214,400	11.25		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,508.85000	3.50885	2,938,140	11.89		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,036.92000	1.03692	1,339,520	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,588.19000	3.58819	3,009,860	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,056.63000	1.05663	1,363,030	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,548.29000	3.54829	2,973,760	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,076.73000	1.07673	1,386,950	11.89		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,100.16000	1.10016	1,351,270	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,002.60000	6.00260	5,358,070	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,071.53000	1.07153	1,317,780	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,095.98000	6.09598	5,446,590	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,085.78000	1.08578	1,334,450	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,049.19000	6.04919	5,402,220	12.53		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,855.22000	1.85522	2,176,480	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,058.10000	6.05810	5,467,520	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,975.59000	5.97559	5,389,360	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			2,892.39000	2.89239	3,322,560	12.69		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			4,334.84000	4.33484	3,853,170	12.69		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.03	Call			1,420.70000	1.42070	1,685,320	12.50	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			7,239.68000	7.23968	6,592,460	12.50	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,534.20000	9.53420	10,287,680	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,092.06000	1.09206	933,700	15.05	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call			1,872.97000	1.87297	2,196,410	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,016.89000	6.01689	5,428,490	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,890.57000	1.89057	2,216,180	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,800.44000	3.80044	4,289,510	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,114.91000	4.11491	3,674,670	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,827.14000	3.82714	4,318,200	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,087.90000	4.08790	3,649,650	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,773.83000	3.77383	4,260,890	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,142.07000	4.14207	3,699,820	12.79	0.00	0	
Total R2037 Option												0.00	0	3,45
Total For R2037												1,943,932,839.30	24,172	212,35
R2040	On	04/08/2022	Bond Future			11.46278	81.81734	11.59564	80.97665		13.05	1,474,675,736.16	18,024	87,17
R2040	On	03/11/2022	Bond Future			11.62619	83.04915	11.76401	82.19692		13.82	1,314,668,044.50	15,830	35,55
R2040	On	02/02/2023	Bond Future			11.76773	80.02389	11.91079	79.15753		14.41	0.00	0	62,35
R2040	On	04/05/2023	Bond Future			11.90428	81.53253	12.05278	80.65046		14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			12.03874	78.62597	12.19309	77.72701		14.08	0.00	0	
Total R2040 Future												2,789,343,780.66	33,854	185,04
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.22	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			13,424.94000	13.42494	12,584,250	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.96000	0.00096	2,840	12.32	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call			21.22000	0.02122	54,570	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			3,563.78000	3.56378	2,756,440	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			3,914.28000	3.91428	4,735,950	13.52	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			5,945.96000	5.94596	5,107,150	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			17.43000	0.01743	45,710	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			25.75000	0.02575	6,730	13.52	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			3,694.46000	3.69446	2,882,050	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			19.25000	0.01925	49,980	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			3,629.00000	3.62900	2,819,040	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			1,526.03000	1.52603	1,880,220	12.69	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			3,171.23000	3.17123	2,673,190	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,116.33000	3.11633	3,649,100	13.39	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put			1,689.79000	1.68979	1,370,330	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,062.37000	1.06237	1,341,930	12.44	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put			3,989.71000	3.98971	3,417,040	12.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,258.42000	1.25842	1,571,290	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,604.90000	3.60490	3,065,540	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,281.58000	1.28158	1,598,190	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,563.92000	3.56392	3,028,300	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		300.50000	0.30050	407,160	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		7,269.55000	7.26955	6,523,980	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,304.83000	1.30483	1,625,180	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,523.10000	3.52310	2,991,220	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		380.65000	0.38065	509,560	12.36	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	10.80	Put		6,655.03000	6.65503	5,931,710	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		877.13000	0.87713	1,121,480	12.38	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		4,457.45000	4.45745	3,849,570	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,274.24000	5.27424	5,944,410	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		844.00000	0.84400	661,940	14.31	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		7,226.59000	7.22659	6,568,120	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,859.20000	11.85920	11,071,950	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,258.91000	1.25891	1,510,860	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,241.19000	6.24119	5,626,780	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,348.21000	4.34821	4,888,480	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,410.11000	2.41011	2,084,020	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		974.00000	0.97400	1,181,890	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		11,653.31000	11.65331	10,869,740	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,015.53000	1.01553	1,230,110	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put		7,065.57000	7.06557	6,413,790	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,226.43000	1.22643	1,473,560	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,341.04000	6.34104	5,721,810	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		290.94000	0.29094	370,050	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,458.22000	4.45822	5,005,170	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,347.27000	2.34727	2,027,860	14.44	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call		1,242.60000	1.24260	1,492,130	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,291.00000	6.29100	5,674,170	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		307.32000	0.30732	390,110	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put		8,478.45000	8.47845	7,826,110	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,183.20000	2.18320	2,512,490	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,976.99000	12.97699	12,206,500	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,080.92000	1.08092	1,276,280	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		5,817.69000	5.81769	5,280,060	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,403.03000	6.40303	7,010,760	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,299.99000	2.29999	2,025,650	14.48	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Call		1,335.68000	1.33568	1,565,410	13.15	0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		2,327.59000	2.32759	2,672,030	13.12	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		9,520.50000	9.52050	8,833,790	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,116.49000	6.11649	5,563,710	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,203.35000	2.20335	2,534,790	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		6,073.09000	6.07309	5,522,460	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		534.65000	0.53465	646,230	13.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,030.29000	9.03029	9,727,790	15.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,443.21000	1.44321	1,258,640	15.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,223.89000	2.22389	2,557,490	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,030.17000	6.03017	5,481,700	13.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,215.86000	4.21586	3,803,570	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,343.03000	4.34303	4,831,620	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,187.97000	4.18797	3,777,600	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,372.79000	4.37279	4,863,300	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,160.23000	4.16023	3,751,780	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,313.36000	4.31336	4,800,030	13.53	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											2,789,343,780.66	33,854	198,76
R2044	On	04/08/2022	Bond Future			11.43612	78.90001	11.57389	78.01100	13.69	84,896,410.76	1,076	34,18
R2044	On	03/11/2022	Bond Future			11.58949	80.08794	11.73235	79.18666	14.51	86,174,623.44	1,076	31,96
R2044	On	02/02/2023	Bond Future			11.72181	77.13499	11.87001	76.21866	15.15	0.00	0	29,40
R2044	On	04/05/2023	Bond Future			11.84897	78.58919	12.00269	77.65619	14.84	0.00	0	
R2044	On	03/08/2023	Bond Future			11.97369	75.75010	12.13332	74.79922	14.82	0.00	0	
Total R2044 Future											171,071,034.20	2,152	95,54
R2044	On	04/08/2022	Bond Future	11.08	Call		33.03000	0.03303	85,140	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,300.56000	3.30056	2,463,660	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		36.18000	0.03618	92,290	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,235.29000	3.23529	2,402,390	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		39.59000	0.03959	99,950	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,170.38000	3.17038	2,341,730	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,359.66000	1.35966	1,707,820	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,484.02000	3.48402	2,930,900	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,384.17000	1.38417	1,736,360	13.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,443.18000	3.44318	2,894,090	13.21	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		248.07000	0.24807	344,610	12.97	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		7,906.46000	7.90646	7,101,720	12.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,128.75000	1.12875	1,436,910	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		3,911.58000	3.91158	3,318,460	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,335.40000	1.33540	1,679,540	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Put		3.525.20000	3.52520	2,968,060	13.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,065.30000	6.06530	5,431,080	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,384.50000	1.38450	1,669,270	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,015.44000	6.01544	5,383,880	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,402.39000	1.40239	1,689,830	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,965.82000	5.96582	5,336,930	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,366.76000	1.36676	1,648,870	13.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,011.41000	6.01141	5,438,850	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,326.23000	2.32623	2,688,990	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,967.60000	5.96760	5,397,360	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,347.84000	2.34784	2,712,940	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,924.26000	5.92426	5,356,360	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,305.00000	2.30500	2,665,440	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,424.48000	4.42448	4,941,580	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,326.28000	4.32628	3,892,500	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,455.44000	4.45544	4,974,560	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,298.47000	4.29847	3,866,710	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,486.49000	4.48649	5,007,620	14.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,270.83000	4.27083	3,841,080	14.45	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											171,071,034.20	2,152	98,74
R2048	On	04/08/2022	Bond Future			11.40112	81.97725	11.52883	81.13386	13.34	54,924,757.50	670	113,34
R2048	On	03/11/2022	Bond Future			11.55360	78.78667	11.68614	77.93176	14.96	257,159,690.88	3,264	230,50
R2048	On	02/02/2023	Bond Future			11.68546	80.19316	11.82303	79.32398	14.73	0.00	0	
R2048	On	04/05/2023	Bond Future			11.80390	77.26645	11.94651	76.38156	15.31	0.00	0	
R2048	On	03/08/2023	Bond Future			11.91726	78.78479	12.06518	77.88295	14.42	0.00	0	
Total R2048 Future											312,084,448.38	3,934	343,84
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.54	0.00	0
R2048	On	04/08/2022	Bond Future	9.70	Put		13,807.65000	13.80765	12,964,260	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.01000	0.00001	0,030	13.98	0.00	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		9,633.38000	9.63338	8,790,010	13.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.03000	0.00003	0,090	13.71	0.00	1,20
R2048	On	04/08/2022	Bond Future	10.98	Put		3,761.10000	3.76110	2,946,680	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put			0.00000	0.00000	1,140,930	12.15	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Call			0.09000	0.00009	0,250	13.43	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Put		8,054.11000	8.05411	7,210,880	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			9.66000	0.00966	25,470	12.04	0.00	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		4,324.09000	4.32409	3,496,510	12.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			18.70000	0.01870	47,670	11.82	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.30	Put		8,837.52000	8.83752	7,994,190	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		20.26000	0.02026	51,410	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		3,691.65000	3.69165	2,879,410	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		21.94000	0.02194	55,420	11.76	0.00	0	1,26
R2048	On	04/08/2022	Bond Future	11.00	Put		3,622.42000	3.62242	2,812,510	11.76	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		0.00000	0.00000	461,570	12.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,779.71000	3.77971	3,237,340	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,332.85000	1.33285	1,649,150	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,736.20000	3.73620	3,197,590	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,172.33000	3.17233	3,698,700	14.77	0.00	0	1,66
R2048	On	03/11/2022	Bond Future	11.90	Put		1,827.70000	1.82770	1,499,160	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,061.45000	1.06145	1,333,050	13.67	0.00	0	1,66
R2048	On	03/11/2022	Bond Future	11.20	Put		4,281.56000	4.28156	3,698,250	13.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,284.98000	1.28498	1,593,750	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,823.43000	3.82343	3,277,290	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,308.86000	1.30886	1,621,400	13.82	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,340.85000	1.34085	1,600,560	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,253.30000	6.25330	5,643,830	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,305.51000	1.30551	1,560,170	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,357.88000	6.35788	5,743,360	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,323.10000	1.32310	1,580,280	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,305.45000	6.30545	5,693,450	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,296.77000	2.29677	2,633,360	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,191.57000	6.19157	5,643,270	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,318.58000	2.31858	2,657,400	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,146.29000	6.14629	5,600,220	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,275.35000	2.27535	2,609,710	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,237.33000	6.23733	5,686,800	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,519.41000	4.51941	5,011,330	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,309.90000	4.30990	3,899,980	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,551.36000	4.55136	5,045,210	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,281.88000	4.28188	3,873,890	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,487.55000	4.48755	4,977,520	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,338.10000	4.33810	3,926,230	13.98	0.00	0	
Total R2048 Option											0.00	0	9,16
Total For R2048											312,084,448.38	3,934	353,00
R209	On	04/08/2022	Bond Future			11.25775	67.74105	11.39054	67.06675	12.53	0.00	0	21,56
R209	On	03/11/2022	Bond Future			11.41948	65.61585	11.55702	64.93232	13.96	0.00	0	6,76
R209	On	02/02/2023	Bond Future			11.55577	66.78818	11.69821	66.09328	13.76	0.00	0	2,06

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	04/05/2023	Bond Future			11.68502	64.89479	11.83262	64.18735		14.17	0.00	0	
R209	On	03/08/2023	Bond Future			11.80694	66.17031	11.95990	65.44930		13.36	0.00	0	
Total R209 Future												0.00	0	30,37
R209	On	04/08/2022	Bond Future	10.57	Call			1.30000	0.00130	3,900	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,331.53000	4.33153	3,659,830	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1.43000	0.00143	4,260	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,276.47000	4.27647	3,605,000	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1.56000	0.00156	4,650	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,221.48000	4.22148	3,550,270	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			3,160.58000	3.16058	3,638,150	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			1,027.22000	1.02722	821,260	13.96	2,463,780.00	3,000	5,00
R209	On	03/11/2022	Bond Future	11.02	Call			736.59000	0.73659	939,800	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,464.59000	3.46459	2,984,270	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			12.22000	0.01222	18,830	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,396.92000	11.39692	10,720,000	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			63.61000	0.06361	91,840	12.47	275,520.00	3,000	5,00
R209	On	03/11/2022	Bond Future	10.00	Put			8,438.04000	8.43804	7,782,740	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			707.05000	0.70705	904,590	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,539.77000	3.53977	3,053,780	12.51	4,580,670.00	1,500	8,50
R209	On	03/11/2022	Bond Future	11.01	Call			721.72000	0.72172	922,090	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,502.05000	3.50205	3,018,890	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			4.72000	0.00472	7,520	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			12,958.93000	12.95893	12,278,200	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			751.78000	0.75178	957,850	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,427.50000	3.42750	2,950,040	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			1,690.37000	1.69037	2,036,500	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,972.50000	1.97250	1,635,100	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			244.14000	0.24414	330,990	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,771.21000	5.77121	5,174,530	12.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			862.69000	0.86269	1,043,020	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,428.28000	5.42828	4,913,710	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			839.41000	0.83941	1,016,060	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,511.79000	5.51179	4,993,540	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			850.99000	0.85099	1,029,480	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,469.94000	5.46994	4,953,530	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,611.65000	1.61165	1,861,460	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			5,183.00000	5.18300	4,725,370	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,581.16000	1.58116	1,827,570	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			5,255.30000	5.25530	4,794,270	13.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.10	Call			1,596.46000	1.59646	1,844,570	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			5,219.17000	5.21917	4,759,840	13.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			3,386.92000	3.38692	3,772,150	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,433.24000	3.43324	3,097,460	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			3,339.45000	3.33945	3,721,540	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,479.49000	3.47949	3,140,570	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			3,363.28000	3.36328	3,746,950	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,456.43000	3.45643	3,119,090	12.83	0.00	0	
Total R209 Option												7,319,970.00	7,500	30,50
Total For R209												7,319,970.00	7,500	60,87
R210	On	04/08/2022	Bond Future			223.13231	223.13231	224.73478	224.73478			0.00	0	5
R210	On	03/11/2022	Bond Future			223.55078	223.55078	225.18086	225.18086			0.00	0	5
R210	On	02/02/2023	Bond Future			227.59192	227.59192	229.25436	229.25436			0.00	0	30
R210	On	04/05/2023	Bond Future			228.82954	228.82954	230.52926	230.52926			0.00	0	
R210	On	03/08/2023	Bond Future			233.36570	233.36570	235.10012	235.10012			0.00	0	
Total R210 Future												0.00	0	1,36
Total For R210												0.00	0	1,36
R213	On	04/08/2022	Bond Future			10.89886	81.74494	11.05743	81.00608		9.63	0.00	0	33,0
R213	On	03/11/2022	Bond Future			11.09822	79.43584	11.26370	78.68695		10.61	0.00	0	9
R213	On	02/02/2023	Bond Future			11.27073	80.85347	11.44371	80.09224		10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.42862	78.82570	11.60944	78.05077		10.38	0.00	0	
R213	On	03/08/2023	Bond Future			11.58226	80.37353	11.77156	79.58382		9.77	0.00	0	
Total R213 Future												0.00	0	33,13
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,030	8.36	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			5,707.75000	5.70775	4,968,920	8.36	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,030	8.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			5,657.05000	5.65705	4,918,220	8.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.01000	0.00001	0,030	8.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			5,606.41000	5.60641	4,867,570	8.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			4,427.45000	4.42745	3,828,790	10.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			181.36000	0.18136	257,800	10.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,242.18000	6.24218	5,569,730	10.22	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			277.78000	0.27778	386,660	10.11	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,306.62000	5.30662	4,666,610	10.11	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			391.95000	0.39195	535,700	10.03	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,549.16000	4.54916	3,944,020	10.03	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			20.07000	0.02007	31,570	10.33	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,429.74000	10.42974	9,692,350	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			24.06000	0.02406	37,560	10.33	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.19	Put		10,117.46000	10.11746	9,382,070	10.33		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		134.52000	0.13452	193,870	10.29		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		399.27000	0.39927	545,160	10.02		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,508.40000	4.50840	3,905,400	10.02		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		406.71000	0.40671	554,750	10.02		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,467.80000	4.46780	3,866,950	10.02		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		414.37000	0.41437	564,600	10.01		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		6,892.49000	6.89249	6,202,950	10.29		0.00	0	4;
R213	On	02/02/2023	Bond Future	10.22	Put		6,164.13000	6.16413	5,552,980	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		573.64000	0.57364	725,280	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		6,123.68000	6.12368	5,514,090	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		668.74000	0.66874	839,990	9.83		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,647.79000	5.64779	5,057,810	9.83		0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		10,973.45000	10.97345	10,248,830	9.96		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		427.86000	0.42786	547,520	9.96		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		7,037.90000	7.03790	6,396,330	9.96		0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		558.85000	0.55885	707,360	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		6,204.55000	6.20455	5,591,830	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		566.28000	0.56628	716,360	9.88		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		739.09000	0.73909	924,270	9.80		0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		5,340.26000	5.34026	4,764,210	9.80		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		4,350.71000	4.35071	4,906,430	10.50		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,132.71000	1.13271	927,200	10.50		0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		102.25000	0.10225	138,860	9.96		0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		1,263.02000	1.26302	1,511,350	9.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		5,082.05000	5.08205	4,555,450	9.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,275.09000	1.27509	1,525,160	9.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		5,048.83000	5.04883	4,523,970	9.77		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,251.29000	1.25129	1,497,900	9.78		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		5,115.63000	5.11563	4,587,310	9.78		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,368.23000	3.36823	2,972,720	9.31		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,715.23000	2.71523	3,111,180	9.32		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,346.67000	3.34667	2,952,910	9.32		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,735.64000	2.73564	3,133,340	9.32		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,325.22000	3.32522	2,933,210	9.32		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,694.89000	2.69489	3,089,090	9.31		0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	38,41
R214	On	04/08/2022	Bond Future			11.37090	65.53527	11.50356	64.83203	13.49		0.00	0	75,28

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future		11.52227	63.23495	11.65961	62.52200		15.10	6,702,904.70	106	2,4
R214	On	02/02/2023	Bond Future		11.65282	64.36363	11.79502	63.63886		14.90	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.77011	62.27955	11.91723	61.54158		15.41	0.00	0	
R214	On	03/08/2023	Bond Future		11.88219	63.50300	12.03446	62.75095		14.54	0.00	0	
Total R214 Future											6,702,904.70	106	143,15
R214	On	04/08/2022	Bond Future	10.97	Call		18.57000	0.01857	47,980	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,924.91000	2.92491	2,251,080	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		20.06000	0.02006	51,580	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,869.99000	2.86999	2,198,270	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		21.66000	0.02166	55,410	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,815.24000	2.81524	2,145,750	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,193.52000	1.19352	1,476,630	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,819.32000	2.81932	2,389,480	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,214.29000	1.21429	1,500,540	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,786.52000	2.78652	2,359,820	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,173.09000	1.17309	1,453,070	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,852.52000	2.85252	2,419,550	13.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,966.83000	4.96683	4,464,770	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,140.16000	1.14016	1,364,970	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,925.94000	4.92594	4,425,980	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,154.91000	1.15491	1,381,840	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,885.23000	4.88523	4,387,390	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,125.53000	1.12553	1,348,240	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,977.70000	1.97770	2,269,620	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,848.96000	4.84896	4,402,910	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,997.64000	1.99764	2,291,470	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,815.51000	4.81551	4,371,370	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,017.69000	2.01769	2,313,430	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,782.24000	4.78224	4,340,010	14.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,292.95000	3.29295	2,966,230	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,849.19000	3.84919	4,271,350	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,336.47000	3.33647	3,006,580	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,875.59000	3.87559	4,299,340	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,314.64000	3.31464	2,986,340	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,902.06000	3.90206	4,327,390	14.17	0.00	0	
Total R214 Option											0.00	0	
Total For R214											6,702,904.70	106	143,15
Total for Bond											8,407,144,207.37	107,906	1,912,61
ES23	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2044 Future									0.00	0	
Total For R2044									0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2048 Future									0.00	0	
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/08/2022 GOVI			805.13100	805.13100	798.04100	798.04100			5,845,251,060.00	726	18
GOVI On 03/11/2022 GOVI			817.37400	817.37400	810.18800	810.18800			6,171,173,700.00	755	68

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI		831.94500	831.94500	824.64100	824.64100			0.00	0	
GOVI	On	04/05/2023	GOVI		847.56700	847.56700	840.13200	840.13200			0.00	0	
GOVI	On	03/08/2023	GOVI		864.16500	864.16500	856.58700	856.58700			0.00	0	
Total GOVI Future											12,016,424,760.00	1,481	87
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		212,390.00000	21.23900	141,490,000		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		212,190.00000	21.21900	141,290,000		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		212,290.00000	21.22900	141,390,000		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		102,320.00000	10.23200	30,460,000		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		102,420.00000	10.24200	30,560,000		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		102,220.00000	10.22200	30,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		261,790.00000	26.17900	188,750,000		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		261,890.00000	26.18900	188,850,000		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		261,990.00000	26.19900	188,950,000		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		127,280.00000	12.72800	52,930,000		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		127,380.00000	12.73800	53,030,000		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		127,480.00000	12.74800	53,130,000		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		193,770.00000	19.37700	269,550,000		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		193,670.00000	19.36700	269,450,000		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		193,570.00000	19.35700	269,350,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											12,016,424,760.00	1,481	87
Total for GOVI											12,016,424,760.00	1,481	87
AL37	On	04/08/2022	Index Future		807.57000	807.57000	804.17200	804.17200			0.00	0	
AL37	On	03/11/2022	Index Future		819.85100	819.85100	816.41200	816.41200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			834.46600	834.46600	830.97600	830.97600			0.00	0	
AL37	On	04/05/2023	Index Future			850.13600	850.13600	846.58600	846.58600			0.00	0	
AL37	On	03/08/2023	Index Future			866.78300	866.78300	863.16800	863.16800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			914.44300	914.44300	905.70200	905.70200			0.00	0	
AL7T	On	03/11/2022	Index Future			928.34900	928.34900	919.48800	919.48800			0.00	0	
AL7T	On	02/02/2023	Index Future			944.89800	944.89800	935.89100	935.89100			0.00	0	
AL7T	On	04/05/2023	Index Future			962.64100	962.64100	953.47100	953.47100			0.00	0	
AL7T	On	03/08/2023	Index Future			981.49200	981.49200	972.14700	972.14700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			816.65700	816.65700	809.52500	809.52500			293,996,520.00	36	7
ALBI	On	03/11/2022	Index Future			829.07600	829.07600	821.84700	821.84700			298,467,360.00	36	12
ALBI	On	02/02/2023	Index Future			843.85500	843.85500	836.50800	836.50800			0.00	0	
ALBI	On	04/05/2023	Index Future			859.70100	859.70100	852.22200	852.22200			0.00	0	
ALBI	On	03/08/2023	Index Future			876.53600	876.53600	868.91400	868.91400			0.00	0	
Total ALBI Future												592,463,880.00	72	19
Total For ALBI												592,463,880.00	72	19
IGOV	On	04/08/2022	Index Future			316.18900	316.18900	317.98100	317.98100			1,021,290,470.00	323	
IGOV	On	03/11/2022	Index Future			321.07600	321.07600	322.90000	322.90000			1,078,815,360.00	336	68
IGOV	On	02/02/2023	Index Future			326.87600	326.87600	328.73700	328.73700			0.00	0	
IGOV	On	04/05/2023	Index Future			333.09000	333.09000	334.98900	334.98900			0.00	0	
IGOV	On	03/08/2023	Index Future			339.68700	339.68700	341.62400	341.62400			0.00	0	
Total IGOV Future												2,100,105,830.00	659	70
Total For IGOV												2,100,105,830.00	659	70
Total for Index												2,692,569,710.00	731	90
JIBAR f	On	17/08/2022	Jibar Future			5.78500	94.21500	5.73500	94.26500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.99500	94.00500	5.99500	94.00500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.53000	93.47000	6.56000	93.44000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.70000	93.30000	6.75000	93.25000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.20500	92.79500	7.25500	92.74500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.33000	92.67000	7.45000	92.55000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.71000	92.29000	7.87000	92.13000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.04000	91.96000	8.31000	91.69000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.34000	91.66000	8.78000	91.22000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.20000	91.80000	8.55500	91.44500			0.00	0	17
JIBAR f	On	20/03/2024	Jibar Future			8.40500	91.59500	8.90500	91.09500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.29500	91.70500	8.69500	91.30500				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 :										23,116,138,677.37	110,118	1,914,70
ABCPI3 On 07/12/2023 Spot Bond			2.07800	325.03955	2.07800	324.95973				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.74234				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.69501				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.69767	9.65000	100.67174				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.26000	85.08850	12.26000	85.06085				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.05714				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.72278				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.52481				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.43430				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.47450				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.29433				0.00	2,000,000,000	6,260,000,000
Total ABFN23 SPOT										0.00	2,000,000,000	6,260,000,000
Total For ABFN23										0.00	2,000,000,000	6,260,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.04672				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.31083				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.57150				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.52709				0.00	0	17,790,000,000
Total ABFN29 SPOT										0.00	0	17,790,000,000
Total For ABFN29										0.00	0	17,790,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.89199				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.36505				0.00	400,000,000	1,400,000,000
Total ABFN32 SPOT										0.00	400,000,000	1,400,000,000
Total For ABFN32										0.00	400,000,000	1,400,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.51325				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.52796				0.00	400,000,000	200,000,000
Total ABFN35 SPOT										0.00	400,000,000	200,000,000
Total For ABFN35										0.00	400,000,000	200,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.13686				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.45779				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.71728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.82697				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.66205				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.30391				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.20609				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.21057				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.21381				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.54968				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.08002				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	101.01017				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.50611				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.08814				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.32475				0.00	0	1,150,000,00
Total ABFN51 SPOT										0.00	0	1,150,000,00
Total For ABFN51										0.00	0	1,150,000,00
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.30297				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.08339				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.11822				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.14729				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.47293				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.49092				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.50035				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.84515				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.31168				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.11226				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.57953				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.56176				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.87500	6.87500	6.87500	154.80215				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	44.57194	100.00000	44.46542				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	161.20877				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	215.45184				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	233.53185				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.46500	8.46500	8.46500	102.69572				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.26500	9.26500	9.26500	105.37047				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.99500	102.77500	6.99500	102.75571				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.95500	106.17470	8.95500	106.14942				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.67500	106.09824	9.67500	106.07100				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.43500	105.90790	7.43500	105.88689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.88000	99.69235	9.88000	99.66623			16,302,000,000,000.00	1,650,000,000	25,125,000,00	
Total ABS7 SPOT									16,302,000,000,000.00	1,650,000,000	25,125,000,00	
Total For ABS7									16,302,000,000,000.00	1,650,000,000	25,125,000,00	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.14299	100.00000	15.10966			0.00	0		
Total ABS7/R186 SPOT									0.00	0		
Total For ABS7/R186									0.00	0		
ABS12 On 07/12/2023 Spot Bond			1.18800	328.86327	1.18800	328.79044			0.00	0		
Total ABS12 SPOT									0.00	0		
Total For ABS12									0.00	0		
ABX01 On 10/07/2024 Spot Bond			12.14000	12.14000	12.14000	98.40995			0.00	0	100,000,00	
Total ABX01 SPOT									0.00	0	100,000,00	
Total For ABX01									0.00	0	100,000,00	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.73372			0.00	0		
Total ACL097 SPOT									0.00	0		
Total For ACL097									0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	100.71425			0.00	0		
Total ACL098 SPOT									0.00	0		
Total For ACL098									0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	100.63680			0.00	0		
Total ACL185 SPOT									0.00	0		
Total For ACL185									0.00	0		
ACL193 On 20/09/2022 Spot Bond					0.00000	100.71265			0.00	0		
Total ACL193 SPOT									0.00	0		
Total For ACL193									0.00	0		
ACL194 On 20/09/2022 Spot Bond					0.00000	100.71265			0.00	0		
Total ACL194 SPOT									0.00	0		
Total For ACL194									0.00	0		
ACL201 On 20/12/2022 Spot Bond					0.00000	100.72925			0.00	0		
Total ACL201 SPOT									0.00	0		
Total For ACL201									0.00	0		
ACL202 On 20/12/2022 Spot Bond					0.00000	100.72925			0.00	0		
Total ACL202 SPOT									0.00	0		
Total For ACL202									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	190.11534				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.33357				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.68145				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.20147				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.16486				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.38451				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.14688				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.33602				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.21706				0.00	0	600,000,00
Total AGL03 SPOT										0.00	0	600,000,00
Total For AGL03										0.00	0	600,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.76918				0.00	0	100,100,00
Total AGT01 SPOT										0.00	0	100,100,00
Total For AGT01										0.00	0	100,100,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.82473				0.00	0	100,00
Total AGT02 SPOT										0.00	0	100,00
Total For AGT02										0.00	0	100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.55359				0.00	0	
Total AGT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.20757				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.14475				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.14889				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.56500	94.23259	9.56500	94.20867				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.15531				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.17669				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.20333				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.13347				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.14727				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.99000	105.10727	8.99000	105.08174				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.08617				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.19964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.26944				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.15687				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.12196				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.52407				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.19953				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.26931				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.75719				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.26289				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.34289				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.23442				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20825				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.30419				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.27105				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.34555				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.80939				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.15500	104.58865	9.15500	104.56308				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.60200	100.87852	9.60200	100.85281				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.10000	86.65598	13.10000	86.62610				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.76000	192.79461	5.76000	192.72825				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.24478				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.55487				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01833				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.79573				0.00	0	
Total APF10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.77164				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.33623				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.63148				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.07000	248.11615	5.07000	248.03527				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.68000	214.23028	5.68000	214.15699				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.45000	206.07373	4.45000	206.00996				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.97000	115.89095	4.97000	115.85333				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.98393				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.06212				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.77807				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.63408				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.23473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.27784				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.19615				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.82827				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.54850				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.67559				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.47217				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	112.88342				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.13500	5.13500	5.13500	103.74095				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.79833				0.00	0	100,000,00
Total ASN327 SPOT										0.00	0	100,000,00
Total For ASN327										0.00	0	100,000,00
ASN327 On 20/06/2024 Spot Bond					0.00000	100.89511				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.38336				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

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 20/06/2024 Spot Bond					0.00000	100.12908				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.08000	114.33287	5.08000	114.29540				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.68530				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.19718				0.00	0	700,000,00
Total ASN346 SPOT										0.00	0	700,000,00
Total For ASN346										0.00	0	700,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83177				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.66090				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.66090				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.06608				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.96208				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.82184				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.31464				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.02950				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.75297				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.75297				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.02802				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.02009				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.16450				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.70786				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.65110				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.74859				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.89732				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	104.07520				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.58298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.59848				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.77450				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.18239				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.99381				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14331				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14439				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	99.87327				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	104.36280				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.95185				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.94470				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.35940				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.90196				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.49229				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	104.25334				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.30676				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.69203				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.69203				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.66012				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.96000	94.16396	10.96000	94.13651				0.00	0	100,00
Total ASN508 SPOT										0.00	0	100,00
Total For ASN508										0.00	0	100,00
ASN50(On 21/12/2026 Spot Bond			10.14000	93.96577	10.14000	93.94038				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.69000	92.79078	10.69000	92.76437				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.69000	92.79078	10.69000	92.76437				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	99.90037	9.10000	99.87550				0.00	0	
Total ASN522 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.88122	11.05000	99.85155				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.88175	11.00000	99.85221				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88698	10.50000	99.85875				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88698	10.50000	99.85875				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.45793				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.89221				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.35906				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.88594	10.60000	99.85744				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	98.22489	10.47000	99.85915				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.88646	10.55000	99.85810				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.48687				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.94218				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.57973				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.63167				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.87310				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.92347				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.62183				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	99.90045	9.22000	99.87558				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.27616				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.21208				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.06396				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.01797				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

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 28/02/2031 Spot Bond					0.00000	101.27421				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.93016				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.87190				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.63651				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.62605				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.67476				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.40930				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.68657				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.64348				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.30447				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.43592				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.73892				0.00	0	
Total ASN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.80285				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.06050				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.80116				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.88907				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.33814				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.57401				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.15574				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.28618				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.44544				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.53289				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.77269				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.80188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.30840				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.06116				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.55856				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.94664				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.87820				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.28779				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.87090				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.70455				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.70942				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.64138				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.41721				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.60846				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.37868				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.58101				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.00769				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.40273				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.44071				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.83657				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.20991				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.99255				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.88191				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.19882				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.57914				0.00	0	
Total ASN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.68019				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.68993				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.71942				0.00	0	91,000,00
Total ASN747 SPOT										0.00	0	91,000,00
Total For ASN747										0.00	0	91,000,00
ASN74: On 31/10/2026 Spot Bond					0.00000	99.88728				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.82548				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.78348				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.39380	10.39380	10.39380	101.35133				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.00788				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	104.91737				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.87355				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.88812				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.88798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.84739				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.59890				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.44088				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.42759				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.31867				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.33861				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.76111				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.33618				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.39354				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.39258				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.27098				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

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	100.23711				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.23711				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.87365				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.74180				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.02532				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.02464				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.02464				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.07373				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.04155				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN847									0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.93831			0.00	0	
Total ASN848 SPOT									0.00	0	
Total For ASN848									0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.93872			0.00	0	
Total ASN849 SPOT									0.00	0	
Total For ASN849									0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.68028			0.00	0	
Total ASN851 SPOT									0.00	0	
Total For ASN851									0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.69992			0.00	0	
Total ASN852 SPOT									0.00	0	
Total For ASN852									0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.28471			0.00	0	200,000,00
Total ASN856 SPOT									0.00	0	200,000,00
Total For ASN856									0.00	0	200,000,00
ASN85: On 19/01/2027 Spot Bond					0.00000	100.14812			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	99.94476			0.00	0	
Total ASN861 SPOT									0.00	0	
Total For ASN861									0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.03953			0.00	0	
Total ASN862 SPOT									0.00	0	
Total For ASN862									0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	99.79708			0.00	0	
Total ASN863 SPOT									0.00	0	
Total For ASN863									0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.87436			0.00	0	
Total ASN864 SPOT									0.00	0	
Total For ASN864									0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.87436			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.74029				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.77990				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.77990				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.88337				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.67116				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.63214				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.47490				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.59588				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.57555				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	99.89000				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.27034				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN886 On 18/04/2029 Spot Bond					0.00000	100.28023				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.29210				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.28256				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.38055				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.16450				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.44218				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.85000	99.81861	7.85000	99.79761				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.26592				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.88124				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.24913				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.25682				0.00	0	11,500,000.00
Total BAW38 SPOT										0.00	0	11,500,000.00
Total For BAW38										0.00	0	11,500,000.00
BAYA72 On 31/03/2026 Spot Bond			12.75000	12.75000	12.75000	102.21616				0.00	0	
Total BAYA72 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA72										0.00	0	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.69186				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.32154				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.78183				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.23773				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.25430				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.91476				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.66594				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.70098				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.71245				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.85250				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.60998				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.51172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.83810				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.64956				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.66657				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.64908				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.62475				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.64225				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.66686				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.70209				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.70121				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.78833				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.04972				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.80614				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.78918				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.88500				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.08391				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.78872				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.78200				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.78833				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.69500	9.69500	9.69500	95.37106				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.79500				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.19149				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.91807				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.24441				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.85757				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.78218				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.05709				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.85269				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.27366				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.14500	104.90621	9.14500	104.88017				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.21776				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.04106				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.91400				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.82232				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.74935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.56011				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.89500	103.95264	7.89500	103.93077				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.05659				0.00	510,000,000	3,010,000,000
Total BID13 SPOT										0.00	510,000,000	3,010,000,000
Total For BID13										0.00	510,000,000	3,010,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.93534				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37633				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.52175				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.53822				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93911				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.30020				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.37000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.06700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 ⁰ On 03/01/2025 Spot Bond					0.00000	58.18900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 ⁰ On 06/07/2026 Spot Bond					0.00000	42.47500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 ⁰ 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 ⁰ On 16/08/2022 Spot Bond					0.00000	101.01545				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 ⁰ On 13/09/2022 Spot Bond					0.00000	100.65584				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 ⁰ On 29/08/2022 Spot Bond					0.00000	100.65877				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 ⁰ On 09/10/2023 Spot Bond					0.00000	100.40912				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 ⁰ On 19/11/2022 Spot Bond					0.00000	101.14302				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 ⁰ On 19/11/2024 Spot Bond					0.00000	100.86811				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 ⁰ On 26/02/2023 Spot Bond					0.00000	101.28314				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 ⁰ On 16/07/2023 Spot Bond					0.00000	100.61098				0.00	0	500,000,00
Total BPPF23 SPOT										0.00	0	500,000,00
Total For BPPF23										0.00	0	500,000,00
BPPF2 ⁰ On 03/08/2022 Spot Bond					0.00000	99.87075				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.42929				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.86683				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.86251				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.02146				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.30052				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.87655				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	100.51110				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.55458				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.73650				0.00	0	50,000,00
Total CBL29 SPOT										0.00	0	50,000,00
Total For CBL29										0.00	0	50,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	101.12762				0.00	0	550,000,00
Total CBL30 SPOT										0.00	0	550,000,00
Total For CBL30										0.00	0	550,000,00
CCT01: On 23/06/2023 Spot Bond			9.19000	104.02519	9.19000	103.99967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.49000	104.97994	9.49000	104.95334				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.04000	106.57518	10.04000	106.54681				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.58000	11.58000	11.58000	97.09731				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.80035				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.36897				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.45393				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.02436				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.02549				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.64526				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.86278	4.77000	104.11900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	100.65965				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.91000	106.13919	8.91000	106.11405				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.95703	8.70700	107.79200			17,065,720,000,000.00	1,960,000,000	1,960,000,000	
Total CLN365 SPOT									17,065,720,000,000.00	1,960,000,000	1,960,000,000	
Total For CLN365									17,065,720,000,000.00	1,960,000,000	1,960,000,000	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.86076				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.04913				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.03555	10.98000	103.00563				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	106.10800				0.00	4,900,000,000	4,900,000,000
Total CLN380 SPOT										0.00	4,900,000,000	4,900,000,000
Total For CLN380										0.00	4,900,000,000	4,900,000,000
CLN38 On 20/09/2024 Spot Bond			6.50000	115.13736	6.50000	105.23700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.22100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.67558				0.00	0	
Total CLN394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.28319				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.27350				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.27350				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.30500	151.08025	5.30500	151.02982				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.74500	149.49759	5.74500	149.44592				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.74500	149.49759	5.74500	149.44592				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.38786				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.38786				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			8.15500	99.97766	8.15500	99.95533				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/07/2022 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.55500	106.81425	8.55500	106.78994				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.54517				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.54517				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.54517				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.30792				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.30792				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.32194				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.32194				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.90914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.13980				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.84176				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.39495				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.54637				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.56695	9.96000	103.53908				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.33873	10.01000	102.31138				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.25551				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.80162				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.10184				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.45267	9.20000	103.42688				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.35622				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.18071				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.08097				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.32102				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.80162				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.72444				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.16196				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.92000	98.83113	10.92000	98.80257				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.58340				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.01773				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.18087				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.52800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.55367				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.39000	103.09994	10.39000	103.07109				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.44000	102.41025	10.44000	102.38194				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.53000	101.05900	10.53000	101.03081				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	305.21117				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.31411				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.29970				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.20742				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.19697				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	127.44800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.37064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.93623	10.19000	101.95798				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.39000	101.43920	10.39000	101.41127				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.67202				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.25287				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.77173				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.95041				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.29800				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.62000	100.28945	10.62000	100.26124				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.36115				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.30422				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.76957				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.78277				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.15636				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.44484				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.34633				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.84917				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.15818				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.04299				0.00	3,180,000,000	1,590,000,000
Total CLN585 SPOT										0.00	3,180,000,000	1,590,000,000
Total For CLN585										0.00	3,180,000,000	1,590,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	103.26893				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.59668				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.67148				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.85014				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.57702				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.72500	153.21305	3.72500	123.59180				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.37800				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.66570				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.19028				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.54512				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.42402				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.80369				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.67148				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.67148				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.42200				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	104.12601				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.32115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.23839				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.04569				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.16152				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.19072				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.21439	9.32000	102.18895				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	99.81545				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.11373				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.91124				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.15590				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.29212				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.45291				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	92.26100				0.00	0	2,170,000,00
Total CLN616 SPOT										0.00	0	2,170,000,00
Total For CLN616										0.00	0	2,170,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.43682				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.91581				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.06739				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.96575				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.01661				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.01799				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.11500	100.43598	8.11500	100.41452				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.34736				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.30917				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.00000	58.71804	13.00000	77.38263				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.19817				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.09000	100.09543	11.09000	100.06559				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.34180				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.15680				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.36065				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.36164				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.01874				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.14712				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.33623				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.56719				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.44743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.14607				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.15235				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.66069				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.14800				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.66166				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.46676				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.03193				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.33623				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.09502				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.33623				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	94.11300				0.00	0	2,410,000,00
Total CLN655 SPOT										0.00	0	2,410,000,00
Total For CLN655										0.00	0	2,410,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	100.79737				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.69299				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.19410				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.01700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	106.78900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	135.05500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.30620				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.41362				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.58080				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	105.22897				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.11701				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.16880				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.46596				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.31848	154.70337	4.31848	125.68468				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.31848	154.70337	4.31848	125.68549				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.49375				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.56784				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.65581				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.18921				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.54625				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.85131				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.63131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.64650				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.53113				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.75052				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.75031				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.18425				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.62478				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.67023				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.60861				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	88.08070				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	86.56278				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.44728				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	100.95090				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.18398				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.21287				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.67864				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.64527				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.60488				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.77823				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.65661				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.76626				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	81.00949				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2023 Spot Bond					0.00000	100.68924				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2023 Spot Bond					0.00000	101.14605				0.00	0	
Total CLN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.66040				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66040				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66040				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.80410				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.71396				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.80035				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.12303				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.91220				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.83391				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.61397				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.61397				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.61397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.62345				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.62345				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.62345				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.33559				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.37514				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.01460				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	100.72565				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	93.22859				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.16957				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.76824				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	102.55100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.91392				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.31770				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.60132				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.41764				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	94.70400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.13038				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.24813				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.67016				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.87515				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	100.77239				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.45084				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 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	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.89873				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.80776				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN75 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	
CLN75 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	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.06075				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.03213				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.11858				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.34493				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.98163				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.61389				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.89873				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.67552				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.78930				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	94.30605				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	83.83095				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	89.97359				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.17207				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	99.87101				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	121.18050				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.12277				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.33576				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.89056				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.88975				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	104.60294				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.87431				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.88568				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.88389				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.56155				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.59416				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.56155				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.36217				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.22585				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.01600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.22679				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.56161				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.87461				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.87337				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.87337				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.20643				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.11831				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.88926				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.02144				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.87268				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.21418				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.88406				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.61788				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.69500	95.39574	9.69500	95.37106				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.62250				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.03864				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 01/10/2022 Spot Bond					0.00000	100.63628				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.52986				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.87268				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.89058				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN819 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.56161				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	99.87436				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.87469				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.31030				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	99.87446				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	99.79823				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.88504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.87436				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	99.76656				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.92521				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.92536				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.92536				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.92527				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.88342				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.67346				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.52472				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.37900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.94100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	96.84600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.59652				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.53211				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.52280				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.60283				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.60283				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.60248				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.86423				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.65115				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.41654				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.42357				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.32754				0.00	0	
Total CLN854 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.33523				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.32743				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.58724				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	86.07505				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	99.89393				0.00	0	50,000,000.00
Total CLN859 SPOT										0.00	0	50,000,000.00
Total For CLN859										0.00	0	50,000,000.00
CLN860 On 31/07/2025 Spot Bond					0.00000	100.11343				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.13992				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.12971				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN863 SPOT										0.00	0	6,000,000.00
Total For CLN863										0.00	0	6,000,000.00
CLN863 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,340,000.00
Total CLN865 SPOT										0.00	0	4,340,000.00
Total For CLN865										0.00	0	4,340,000.00
CLN865 On 22/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,410,000.00

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 CLN866 SPOT										0.00	0	2,410,000,00
Total For CLN866										0.00	0	2,410,000,00
CLN867 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000,00
Total CLN867 SPOT										0.00	0	11,000,000,00
Total For CLN867										0.00	0	11,000,000,00
CLN869 On 15/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	51,500,000,00	
Total CLN869 SPOT									10,000,000,000,000.00	50,000,000,000	51,500,000,00	
Total For CLN869									10,000,000,000,000.00	50,000,000,000	51,500,000,00	
COJ05 On 05/06/2023 Spot Bond			9.52500	103.86411	9.52500	103.83771				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.66000	100.44183	11.66000	100.41074				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.61500	100.58946	10.61500	100.56104				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.99000	102.91712	8.99000	102.89241				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.45000	90.52985	13.45000	90.49766				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.04000	90.69070	12.04000	90.66174				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.35500	11.35500	11.35500	99.62410				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.97636				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.93711				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.13149				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.22927				0.00	0	1,910,000,00
Total DSY02 SPOT										0.00	0	1,910,000,00
Total For DSY02										0.00	0	1,910,000,00
DSY03 On 21/11/2024 Spot Bond			10.79000	10.79000	10.79000	101.18257				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.10823				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.47291				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.63668				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	100.64331				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.44055				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.45328				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.40500	105.02226	8.40500	104.99837				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.96841	100.00000	69.81184				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.96841	100.00000	69.81184				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.05500	105.14989	9.05500	105.12417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.24379	9.69000	104.21655				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.24379	9.69000	104.21655				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.99000	94.35647	10.99000	94.32859				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.02000	95.87386	12.02000	95.84294				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	104.42283	10.10000	104.39440				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.42283	10.10000	104.39440				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	101.01762				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.05061				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.99460				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.44717				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.98895				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11518				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.79695				0.00	0	4,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.71495				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.31368				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.90290				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.12284				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.89805				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.83741				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.17109				0.00	0	100,000,00
Total DVFB31 SPOT										0.00	0	100,000,00
Total For DVFB31										0.00	0	100,000,00
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.83606				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	100.86372				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.46500	105.85145	8.46500	105.82760				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.33000	115.19064	5.33000	115.15237				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.97000	102.90317	4.97000	102.86976				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	142.70758	2.25000	142.67176				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.86000	148.28058	4.86000	148.23319				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.98000	132.13150	4.98000	132.08884				0.00	0	1,727,700,00
Total EL29 SPOT										0.00	0	1,727,700,00
Total For EL29										0.00	0	1,727,700,00
EL30 On 29/07/2030 Spot Bond			4.96000	127.21532	4.96000	127.17403				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.15000	116.38655	5.15000	116.34834				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.94000	105.18012	4.94000	105.14605				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	142.70758	2.25000	142.67176				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	167.73373				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.02192				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	128.07303				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.14541				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	124.25133				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	115.48686				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	111.31480				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	113.11189				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	93.59308				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	92.51426				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.59591				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	103.42069				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	101.53595				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.10000	100.61257	11.10000	100.58303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.92000	12.92000	12.92000	92.86171				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.97000	12.97000	12.97000	96.89530				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.19000	11.19000	11.19000	99.54581				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.19000	11.19000	11.19000	98.92502				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.92000	12.92000	12.92000	68.82453				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.23500	12.23500	12.23500	96.38306				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.92000	12.92000	12.92000	89.95733				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.42748				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.85795				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.77729				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.83899				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.27973				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.02257				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.08236				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.90442				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.76063				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.22006				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.70940				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.47358				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.43685				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.11878				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	99.89336				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.60115				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.33079				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.21026				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.57073				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.20797				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.26544				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.23661				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.29408				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.26725				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.14163				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.23689				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	101.16979				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA29 On 17/05/2027 Spot Bond					0.00000	101.22724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.76500	101.08608	7.76500	101.06539			0.00	0	1,500,000,00
Total ES23 SPOT									0.00	0	1,500,000,00
Total For ES23									0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.01304	10.00000	104.98597			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.19000	95.42610	10.19000	95.40019		2,838,412,272,000.00		278,548,800	2,723,485,70
Total ES26 SPOT								2,838,412,272,000.00		278,548,800	2,723,485,70
Total For ES26								2,838,412,272,000.00		278,548,800	2,723,485,70
ES26/R On 02/04/2026 Spot Bond			7.85000	102.47041	7.85000	102.44886			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.18000	74.58403	12.31000	73.94192		3,556,433,328,000.00		291,989,600	1,011,257,50
Total ES33 SPOT								3,556,433,328,000.00		291,989,600	1,011,257,50
Total For ES33								3,556,433,328,000.00		291,989,600	1,011,257,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.71728	7.50000	102.69673			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.49500	73.07502	12.62500	72.34278		2,264,226,447,000.00		181,210,600	1,132,378,10
Total ES42 SPOT								2,264,226,447,000.00		181,210,600	1,132,378,10
Total For ES42								2,264,226,447,000.00		181,210,600	1,132,378,10
ES42/R On 25/04/2042 Spot Bond			8.50000	102.13773	8.50000	102.11451			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
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	102.07137			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.28466				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.20104				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.21915				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.22494				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.94679				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.26294				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.81678				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.80600				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.16423				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.23411				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.25160				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.06525				0.00	0	10,000,000.00
Total FRB22 SPOT										0.00	0	10,000,000.00
Total For FRB22										0.00	0	10,000,000.00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.32611				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.44967				0.00	0	330,100.00
Total FRB24 SPOT										0.00	0	330,100.00
Total For FRB24										0.00	0	330,100.00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.06119				0.00	0	100.00
Total FRB25 SPOT										0.00	0	100.00
Total For FRB25										0.00	0	100.00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.94118				0.00	1,400,000,000	700,000.00
Total FRB26 SPOT										0.00	1,400,000,000	700,000.00
Total For FRB26										0.00	1,400,000,000	700,000.00
FRB27 On 03/06/2026 Spot Bond			9.77000	102.80026	9.77000	102.77346				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.48308				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.32454				0.00	4,000,000,000	2,100,000.00
Total FRB29 SPOT										0.00	4,000,000,000	2,100,000.00
Total For FRB29										0.00	4,000,000,000	2,100,000.00
FRB30 On 19/04/2026 Spot Bond			9.69000	97.47142	9.69000	97.44623				0.00	0	100.00
Total FRB30 SPOT										0.00	0	100.00
Total For FRB30										0.00	0	100.00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.16465				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.68000	326.74179	1.68000	326.66507				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.63000	2.63000	2.63000	161.11076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.65000	214.73589	3.65000	214.67401				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	113.26261				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	227.36315				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24500	98.46568	5.24500	98.43313				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.15500	99.42123	5.15500	99.38867				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.93000	8.93000	8.93000	82.32311				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.99000	8.99000	8.99000	81.39023				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	156.20704				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.53230				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.58093				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.14514				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	99.89661				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	101.15592				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.73900				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	120.04350				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.71297				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.67570				0.00	0	130,000,00
Total FRC285 SPOT										0.00	0	130,000,00
Total For FRC285										0.00	0	130,000,00
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.86545				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.65803				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.24449				0.00	0	
Total FRC296 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.26388				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.14385				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.97940				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.14044				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.22953				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.28529				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.03192				0.00	640,000,000	320,000,000
Total FRC306 SPOT										0.00	640,000,000	320,000,000
Total For FRC306										0.00	640,000,000	320,000,000
FRC30: On 31/05/2024 Spot Bond					0.00000	102.24567				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.64626				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.72716				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.78764				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	94.92513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.81141				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.58331				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.71936				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.78736				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.90834				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.73376				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.40019				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.06304				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.44078				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.06588				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.32279				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.20168				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.47481				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.28321				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.16621				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.50538				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.91205				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.65107				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.21350				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.83778				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.15533				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	102.08712				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.73277				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.54132				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.12300				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.07395				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.95876				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	101.81687				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.74504				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.76309				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.51271				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.76286				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.61711				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.47756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.41840				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.81018				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.16940				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.02067				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.19300				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.68198				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.68665				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.02004				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.01996				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.72962				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.25665				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	100.93540				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.93061				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.66757				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.74467				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.74356				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.12777				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.12777				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.12610				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.12610				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.89913				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.78100				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.02068				0.00	0	
Total FRC390 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.50586				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.92153				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.49852				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.62869				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.78097				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.02752				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.58419				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.03403				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.04185				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.15803				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	100.19485				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.00116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.83642				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.34752				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.20570				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.47443				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.28739				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.82520				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.75431				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.08247				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.99354				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.00807				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.03591				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	100.92294				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.76648				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	95.97788				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.66943				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.68271				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.69174				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.57308				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.56091				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.49973				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.49973				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.28694				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.26909				0.00	0	
Total FRC425 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.63000	108.68636	4.63000	108.65228				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.82000	118.05625	4.82000	118.01839				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.17181				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.27776				0.00	0	4,000,000,00
Total FRJ23 SPOT										0.00	0	4,000,000,00
Total For FRJ23										0.00	0	4,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.64209				0.00	200,000,000	100,000,00
Total FRJ24 SPOT										0.00	200,000,000	100,000,00
Total For FRJ24										0.00	200,000,000	100,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.69422				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.89669				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.45941				0.00	4,000,000,000	2,000,000,00
Total FRJ27 SPOT										0.00	4,000,000,000	2,000,000,00
Total For FRJ27										0.00	4,000,000,000	2,000,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.10448				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.13449				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.89387				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.10689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.59105				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.44300	4.44300	4.44300	106.86309				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	118.45713				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.69464				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.93000	116.46374	4.93000	116.42606				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.02000	227.33407	5.02000	227.26029				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.07000	114.47349	5.07000	114.43601				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	226.64425				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.45500	157.96161	3.45500	157.91678				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.28486	3.70500	109.25312				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.87000	117.32923	4.87000	117.29143				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.17000	224.27360	5.17000	224.19992				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.22000	223.26440	5.22000	223.19076				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			2.98500	159.77014	2.98500	159.72686				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.25000	222.66149	5.25000	222.58786				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.07000	114.47349	5.07000	114.43601				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.26000	208.09406	4.26000	208.03070				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.82000	104.47380	5.82000	104.43749				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.15000	209.27411	4.15000	209.21103				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.21000	208.62949	4.21000	208.56628				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.76000	212.70422	5.76000	212.63098				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.77000	105.10719	5.77000	105.07081				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	114.43601				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.05000	114.75533	5.05000	114.71783				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.02000	210.67867	4.02000	210.61588				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.53000	217.12722	5.53000	217.05380				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.15000	209.27411	4.15000	209.21103				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.15000	209.27411	4.15000	209.21103				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.55100	215.83663	3.55100	215.77502				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.75500	156.82023	3.75500	156.77444				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.50000	205.54583	4.50000	205.48194				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.54000	205.12461	4.54000	205.06065				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.72500	156.93392	3.72500	156.88823				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.01500	210.73291	4.01500	210.67013				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	204.95547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.86155				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.14822				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.16011				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.66662				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.57729				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	170.24558				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	138.46727				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	184.29260				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	173.75212				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.26508				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	101.43327				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.31003				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.13007				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.23222				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.14351				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.59253				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.65107				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 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	101.29456				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	119.24644				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.48051				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.68749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.24817				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.02844				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.32247				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.16969				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.20038				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	95.25602				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.91398				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	
FRS257 On 23/01/2024 Spot Bond					0.00000	111.43924				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.77850				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 28/02/2031 Spot Bond					0.00000	101.26359				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.55306				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	112.83878				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.55663				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.55376				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.08235				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.67574				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.86681				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.02085				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS280										0.00	0	
FRS28 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	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.58260				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.79500	10.79500	10.79500	96.72181				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.79500	10.79500	10.79500	96.72181				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.01735				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.47525				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			12.14400	12.14400	12.14400	91.33640				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.46462				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.84346				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.67501				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 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	
FRS29 On 14/03/2027 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 FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.28216				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.08598				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 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	101.24249				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	
FRS303 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	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.38835				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.78529				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS30 On 31/07/2022 Spot Bond					0.00000	100.22666			0.00	0	
Total FRS308 SPOT									0.00	0	
Total For FRS308									0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS309 SPOT									0.00	0	
Total For FRS309									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.39000	1.39000	1.39000	327.91549			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.12000	329.15799	1.12000	329.08569			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.13000	1.13000	1.13000	329.04224			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.40237			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.77000	109.55588	4.77000	109.52112			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.54000	70.41100	4.54000	114.07177			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	160.15411			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	159.06926			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.19000	2.19000	2.19000	324.48210			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.69500	7.69500	7.69500	103.13684		884,925,000,000.00	115,000,000	57,500,000	
Total FRX23 SPOT								884,925,000,000.00	115,000,000	57,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX23									884,925,000,000.00	115,000,000	57,500,00
FRX24 On 10/12/2024 Spot Bond			8.93000	105.17210	8.93000	105.14699			1,919,950,000,000.00	215,000,000	107,500,00
Total FRX24 SPOT									1,919,950,000,000.00	215,000,000	107,500,00
Total For FRX24									1,919,950,000,000.00	215,000,000	107,500,00
FRX25 On 26/07/2025 Spot Bond			8.94000	102.11523	8.94000	102.09096			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.80000	102.00151	9.80000	101.97485			52,927,126,560,000.00	5,400,727,200	2,691,444,10
Total FRX26 SPOT									52,927,126,560,000.00	5,400,727,200	2,691,444,10
Total For FRX26									52,927,126,560,000.00	5,400,727,200	2,691,444,10
FRX27 On 07/03/2027 Spot Bond			9.81000	105.29401	9.81000	105.26661			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.70000	101.90336	9.70000	101.87713			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.57500	95.69137	10.57500	95.66414			3,807,000,000,000.00	360,000,000	180,000,00
Total FRX30 SPOT									3,807,000,000,000.00	360,000,000	180,000,00
Total For FRX30									3,807,000,000,000.00	360,000,000	180,000,00
FRX31 On 21/02/2031 Spot Bond			11.03000	95.73521	11.03000	95.70683			14,008,100,000,000.00	1,270,000,000	635,000,00
Total FRX31 SPOT									14,008,100,000,000.00	1,270,000,000	635,000,00
Total For FRX31									14,008,100,000,000.00	1,270,000,000	635,000,00
FRX32 On 31/03/2032 Spot Bond			11.05000	100.25666	11.05000	100.22719			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.88500	71.93021	11.88500	71.90752			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.36249			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.14264			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.09691			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.12797				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.13711				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.09649				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.10137				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.10378				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.54992				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.07969				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	101.12961				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.27483				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.07475				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.11461				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48354				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.92000	117.22445	3.92000	117.18984				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.16598				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.03400	105.19705	8.03400	105.17441				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.33966				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.20000	105.49127	8.20000	105.46811				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.15196				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05648				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.03147				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.79058				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.51784				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49789				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.81678				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.27370				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97358				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.23822				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.33502				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.09044				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.55589				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.46186				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89763				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.16652				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.38503				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.61081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.48958				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.71195				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.38371				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.76168				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.79544				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.09852				0.00	0	260,000,00
Total H10T1 SPOT										0.00	0	260,000,00
Total For H10T1										0.00	0	260,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.51152				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.81721				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.14617				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.63237				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.43765				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.95550				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.40371				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.38022				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.88791				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.80648				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.46318				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.45619				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.48777				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.00000	325.37220	2.00000	325.29296				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.18000	2.18000	2.18000	334.30924				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.23500	99.70058	11.23500	99.67048				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.78000	80.06737	4.78000	109.96857				0.00	0	
Total HWAY33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.13000	81.92885	12.13000	81.90220				999,014,670,000.00	82,359,000	4,100,165,10
Total HWAY34 SPOT										999,014,670,000.00	82,359,000	4,100,165,10
Total For HWAY34										999,014,670,000.00	82,359,000	4,100,165,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.17283	100.00000	9.15230				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.16000	81.12128	12.16000	81.09483				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.16986	100.00000	9.14934				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.95903				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.98139				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.44000	161.89890	2.30500	162.39050				897,932,591,376,000.00	368,005,160,400	681,581,840,20
Total I2025 SPOT										17,932,591,376,000.00	368,005,160,400	681,581,840,20
Total For I2025										17,932,591,376,000.00	368,005,160,400	681,581,840,20
I2029 On 31/03/2029 Spot Bond			3.55000	118.75880	3.45000	119.45585				356,806,718,540,000.00	100,508,934,800	245,486,188,30
Total I2029 SPOT										16,806,718,540,000.00	100,508,934,800	245,486,188,30
Total For I2029										16,806,718,540,000.00	100,508,934,800	245,486,188,30
I2033 On 28/02/2033 Spot Bond			4.29000	112.14213	4.13000	113.77727				092,950,494,350,000.00	254,767,015,000	497,143,362,60
Total I2033 SPOT										12,950,494,350,000.00	254,767,015,000	497,143,362,60
Total For I2033										12,950,494,350,000.00	254,767,015,000	497,143,362,60
I2038 On 31/01/2038 Spot Bond			4.30000	125.94074	4.17000	127.96868				179,236,325,520,000.00	41,682,866,400	569,425,173,20
Total I2038 SPOT										9,236,325,520,000.00	41,682,866,400	569,425,173,20
Total For I2038										9,236,325,520,000.00	41,682,866,400	569,425,173,20
I2046 On 31/03/2046 Spot Bond			4.27000	115.07623	4.24500	115.51302				737,370,922,022,000.00	172,686,398,600	513,819,064,10
Total I2046 SPOT										17,370,922,022,000.00	172,686,398,600	513,819,064,10
Total For I2046										17,370,922,022,000.00	172,686,398,600	513,819,064,10
I2050 On 31/12/2050 Spot Bond			4.26000	116.64894	4.25500	116.72057				474,972,661,800,000.00	111,495,930,000	488,355,798,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										'4,972,661,800,000.00	111,495,930,000	488,355,798,90
Total For I2050										'4,972,661,800,000.00	111,495,930,000	488,355,798,90
IBG01 On 07/02/2025 Spot Bond					0.00000	101.18793				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.23050				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.85000	326.01317	1.85000	325.93514				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.48872				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.27313				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.25882				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.73977				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.24190				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.15576				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.45547				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	99.80263				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.73080				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.10514				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.65606				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.42393				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.96840				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00215				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	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.01161				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01218				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.37942				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.42491				0.00	0	
Total IBL160 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.77597				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22435				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.23060				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.31269				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.16537				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.25649				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.12342				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.02322				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.25641				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.74743				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.76931				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.31621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.11554				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.52054				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.32686				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.31536				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.88318				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.90890				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.28547				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.92166				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.88371				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.75701				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.84574				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	99.89649				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.88616				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.09923				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.99486				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.99486				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.99486				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.99486				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.74634				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.66178				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.60067				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.43344				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.48436				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.51247				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.24282				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	101.59968				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.37483				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	101.57750				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.04438				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.93791				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.03550				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.88074				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.79656				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.81968				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.63671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.76845				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.49265				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.51099				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.60278				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.64119				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.48856				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.20063				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.15647				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.49000	97.94704	11.49000	94.67038				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.57500	106.92384	8.57500	106.89905				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.94500	102.65408	6.94500	102.63500				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	101.26418				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.23000	100.25723	10.23000	100.23005				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.52000	101.02125	11.52000	100.94216				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.81000	101.47159	10.81000	101.44240				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.62119				0.00	0	220,000,00
Total IDCG13 SPOT										0.00	0	220,000,00
Total For IDCG13										0.00	0	220,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.60253				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.20514				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.30092				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.44419				0.00	0	50,000,00
Total IDCG19 SPOT										0.00	0	50,000,00
Total For IDCG19										0.00	0	50,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69325				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.10298				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.39168				0.00	0	
Total IDCG23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.72670				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.54000	99.39602	9.54000	99.37071				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.21193				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.76477				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.27570				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.92100				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.18643				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.10533				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.20853				0.00	4,540,000,000	2,270,000,000
Total INLV10 SPOT										0.00	4,540,000,000	2,270,000,000
Total For INLV10										0.00	4,540,000,000	2,270,000,000
INLV11 On 22/03/2027 Spot Bond					0.00000	100.64275				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.56263				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.61522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.36588				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.20385				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.29804				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.31905				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.85540				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.31307				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.46915				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.77231				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.04425				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.37829				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	202.30729	4.81000	202.24270				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	104.01183				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	203.34552	4.71000	203.28120				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.40733				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	100.46966				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.16365				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.26695				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.88621				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.10396				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.11730				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.91097				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.30457				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.18900				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.69889	7.40000	100.67908				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.32795				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.37144				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.92083	7.23000	99.90106				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.49939				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.98926	7.45000	102.96839				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.98470				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.96536	7.39000	102.94466				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.22002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.08523				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.94879				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	100.92478				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.87134				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.60725				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.96552				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.80500	7.80500	7.80500	102.35197				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.50500	8.50500	8.50500	101.14907				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	300,000,00
Total IVC213 SPOT										0.00	0	300,000,00
Total For IVC213										0.00	0	300,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	99.96532				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.05553				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC216 On 22/04/2025 Spot Bond			8.45000	102.19459	8.45000	102.17148				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	98.61459	7.20000	100.85979				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.32489				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.79139				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.36542				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.65000	5.65000	5.65000	98.85236				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.92540				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				0.00	0	
Total IVZ103 SPOT										0.00	0	
Total For IVZ103										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.79269				0.00	0	
Total JPM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JPM002										0.00	0	
KAP01 On 01/12/2022 Spot Bond					0.00000	101.33768				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.12821				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	99.68304				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.13764				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.39298				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.96447				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.75048				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.75269				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.27747				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.89062				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.25498				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.26380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.27797				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.29000	115.98061	10.29000	115.94900				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.36500	103.46389	8.36500	103.44056				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.70753				0.00	0	400,000,00
Total LGL07 SPOT										0.00	0	400,000,00
Total For LGL07										0.00	0	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.62784				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.50056				0.00	0	510,000,00
Total LGL09 SPOT										0.00	0	510,000,00
Total For LGL09										0.00	0	510,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.41973				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.99771				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.13332				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.13702				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.06016				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.19190				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.21930				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.50905				0.00	0	60,000,00
Total MBF065 SPOT										0.00	0	60,000,00
Total For MBF065										0.00	0	60,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	101.14455				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.19156				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.71894				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.88280				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.08017				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.07681				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.98418				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.90372				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.43283				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.93093			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.08414			0.00	0	600,000,00
Total MBP050 SPOT									0.00	0	600,000,00
Total For MBP050									0.00	0	600,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.97022			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.46677			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.54000	9.54000	9.54000	109.66863			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.88400	105.06689	7.88400	105.04428		47,304,000,000,000.00	6,000,000,000	6,000,000,000	3,050,000,00
Total MMIG05 SPOT								17,304,000,000,000.00	6,000,000,000	6,000,000,000	3,050,000,00
Total For MMIG05								17,304,000,000,000.00	6,000,000,000	6,000,000,000	3,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.50651			0.00	0	510,000,00
Total MMIG06 SPOT									0.00	0	510,000,00
Total For MMIG06									0.00	0	510,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.60374			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.78734			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.19000	98.05855	10.19000	98.03191			0.00	0	100,00
Total MML02 SPOT									0.00	0	100,00
Total For MML02									0.00	0	100,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.22845			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.44000	89.90754	10.44000	92.14384			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.09286				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.91500	97.40521	10.91500	97.37709				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.50850				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.22587				0.00	400,000,000	200,000,000
Total MTN10 SPOT										0.00	400,000,000	200,000,000
Total For MTN10										0.00	400,000,000	200,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.60075				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.36305				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.12706				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.93416				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.05408				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.49771				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.92218				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	101.90315				0.00	0	500,000,00
Total MTN21 SPOT										0.00	0	500,000,00
Total For MTN21										0.00	0	500,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.03801				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.13500	94.56571	10.13500	94.53989				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.93773				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.33673				0.00	0	50,000,00
Total MTN25 SPOT										0.00	0	50,000,00
Total For MTN25										0.00	0	50,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.95188				0.00	0	300,000,00
Total MTN26 SPOT										0.00	0	300,000,00
Total For MTN26										0.00	0	300,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.26958				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.22433				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.26826				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.64959				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.18201				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.25178				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	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.25169				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.23423				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.14558				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.60525				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.74867				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.87036				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.98212				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.09500	101.54024	8.09500	101.51828				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.45500	101.39263	8.45500	101.36944				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.07000	98.08273	11.07000	98.05354				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.31041				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.95030				0.00	0	

Contract 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	100.07696				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.07691				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.95070				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.70260				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.02000	106.00699	8.02000	105.98434				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.99000	105.29782	8.99000	105.27224		3,146,500,000,000.00		350,000,000	175,000,000	
Total NBK16A SPOT								3,146,500,000,000.00		350,000,000	175,000,000	
Total For NBK16A								3,146,500,000,000.00		350,000,000	175,000,000	
NBK17 On 22/04/2026 Spot Bond			9.72500	103.27163	9.72500	103.24484		1,556,000,000,000.00		160,000,000	80,000,000	
Total NBK17A SPOT								1,556,000,000,000.00		160,000,000	80,000,000	
Total For NBK17A								1,556,000,000,000.00		160,000,000	80,000,000	
NBK20 On 01/06/2026 Spot Bond			9.72500	103.55727	9.72500	103.53040		389,000,000,000.00		40,000,000	20,000,000	
Total NBK20A SPOT								389,000,000,000.00		40,000,000	20,000,000	
Total For NBK20A								389,000,000,000.00		40,000,000	20,000,000	
NBK21 On 21/07/2027 Spot Bond			9.98000	102.67369	9.98000	102.64652			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			7.35500	102.65612	7.35500	102.63590			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			8.66800	107.67868	8.66800	107.65386			0.00	0	0	
Total NBK23A SPOT									0.00	0	0	
Total For NBK23A									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
NBK24/ On 19/11/2027 Spot Bond			9.71000	107.01230	9.71000	106.98475				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			7.77500	7.77500	7.77500	106.22496				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.31630				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	59.82551	100.00000	59.69382				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.19838				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.60500	107.14239	9.60500	107.11507				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.40800	107.33977	7.40800	107.31820				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.11000	104.47097	9.11000	104.44526				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.04500	106.39888	8.04500	106.37569				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			7.85500	103.86438	7.85500	103.84264				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.77725				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.12379				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	104.65999				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.86500	11.86500	11.86500	77.63742				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.44535				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.18780				0.00	0	2,000,000,00
Total NBK43B SPOT										0.00	0	2,000,000,00
Total For NBK43B										0.00	0	2,000,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.49207				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.84075				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25717				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.49162				0.00	500,000,000	1,350,000,00
Total NBK49B SPOT										0.00	500,000,000	1,350,000,00
Total For NBK49B										0.00	500,000,000	1,350,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.99370				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.60109				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.74019				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.62495				0.00	4,680,000,000	2,340,000,00

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 NBK54B SPOT										0.00	4,680,000,000	2,340,000,000
Total For NBK54B										0.00	4,680,000,000	2,340,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.27831				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.57401				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.43096				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.75466				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17697				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.10721				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.43679				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.21894				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.68288				0.00	0	50,000,000
Total NBKB64 SPOT										0.00	0	50,000,000
Total For NBKB64										0.00	0	50,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67074				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			11.03500	103.15493	11.03500	103.12482				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.66586				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.69000	103.35319	10.69000	103.32395				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67074				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.67838				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.68814				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80340				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80340				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.27630				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.83785				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.69610				0.00	510,000,000	710,000,000
Total NGL05 SPOT										0.00	510,000,000	710,000,000
Total For NGL05										0.00	510,000,000	710,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.09484				0.00	0	

Contract 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	101.32974				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.63333				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.67178				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.54607				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.63777				0.00	0	100,00
Total NGLT1B SPOT										0.00	0	100,00
Total For NGLT1B										0.00	0	100,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.71798				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.87145				0.00	0	100,00
Total NGT104 SPOT										0.00	0	100,00
Total For NGT104										0.00	0	100,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.40147				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.26821				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.77647				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.06772				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

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	101.88109				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	100.69553				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	99.98681				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.33785				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.95235				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.56463				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	103.41687				0.00	0	250,000,00
Total NHM018 SPOT										0.00	0	250,000,00
Total For NHM018										0.00	0	250,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.42897				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.24073				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.29102				0.00	86,000,000	43,000,00
Total NHM021 SPOT										0.00	86,000,000	43,000,00
Total For NHM021										0.00	86,000,000	43,000,00
NI202 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	223.19076				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	216.12111				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			3.06000	3.06000	3.06000	159.43632				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	113.26261				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			4.92000	4.92000	4.92000	116.56976				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	159.03067				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	262.53941	3.45000	262.46523				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	159.80443				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.16500	3.16500	3.16500	220.13015				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.31000	218.54339	3.31000	218.48244				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94000	90.80689	4.94000	116.28256				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.35362				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.64848				0.00	0	

Contract 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	100.27605				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.02761				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.11532				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.50343				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.38716				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.18326				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.06465				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.15093				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.58960				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.01000				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.19938				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	98.75857				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	151.93277				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.48430				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	151.71694				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.75625				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.78644				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.82936				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.69457				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.48379				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.39139				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.82146				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.63202				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	101.98731				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.38172				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.39608				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.08985				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.68906				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.76972				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.68906				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.24274				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.30473				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.11790				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.67646				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	100.68906				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	92.64089				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	123.91000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	115.96000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.35000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	122.74445				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.28034				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.67645				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.28034				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	88.95744				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	92.72631				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.01769				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.13507				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	99.89518				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	100.74196				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.60794				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	127.16048				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.73555				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	101.15816				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.17344				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.09912				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.93400				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.33444				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.24325				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.18593				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.01225				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.23059				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.03832				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.45500	103.81635	8.45500	103.79283				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.28000	207.10560	2.28000	207.05359				0.00	0	

Contract 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			11.80000	103.84120	11.80000	103.80868				459,536,840,000.00	38,943,800	448,449,300
Total NRA028 SPOT										459,536,840,000.00	38,943,800	448,449,300
Total For NRA028										459,536,840,000.00	38,943,800	448,449,300
NRA021 On 30/11/2028 Spot Bond			100.00000	14.41059	100.00000	14.37870				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	101.73569				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.62486				0.00	0	50,000,000
Total NTC26 SPOT										0.00	0	50,000,000
Total For NTC26										0.00	0	50,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.72686				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.73493				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	100.60403				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	99.96568				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.17850				0.00	0	750,000,000
Total NTC34 SPOT										0.00	0	750,000,000
Total For NTC34										0.00	0	750,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.72880				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	101.56476				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.99000	108.38361	8.99000	108.35772				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			8.04000	104.32399	8.04000	104.30125				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.36500	109.42254	9.36500	109.39533				0.00	0	790,000,00
Total OML10 SPOT										0.00	0	790,000,00
Total For OML10										0.00	0	790,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.38882				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	104.30007				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.92267				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.57179				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.17768				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.72961				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.48807				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.45877				0.00	0	
Total PEP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.08777			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.35021			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.06974			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			9.17500	105.72544	9.29000	105.27929			925,177,563,762,500.00	1,844,706,001,500	1,019,984,051,00
Total R186 SPOT									15,177,563,762,500.00	844,706,001,500	119,984,051,00
Total For R186									15,177,563,762,500.00	844,706,001,500	119,984,051,00
R197 On 07/12/2023 Spot Bond			0.85500	330.31004	0.78000	330.56758			102,150,783,342,000.00	119,474,600,400	193,749,400,20
Total R197 SPOT									12,150,783,342,000.00	119,474,600,400	193,749,400,20
Total For R197									12,150,783,342,000.00	119,474,600,400	193,749,400,20
R202 On 07/12/2033 Spot Bond			4.27000	243.40388	4.22000	244.44822			90,931,129,555,000.00	21,295,346,500	184,177,583,50
Total R202 SPOT									10,931,129,555,000.00	21,295,346,500	184,177,583,50
Total For R202									10,931,129,555,000.00	21,295,346,500	184,177,583,50
R2023 On 28/02/2023 Spot Bond			6.89000	103.62093	6.85500	103.62217			702,869,570,000,000.00	102,013,000,000	266,709,300,00
Total R2023 SPOT									12,869,570,000,000.00	102,013,000,000	266,709,300,00
Total For R2023									12,869,570,000,000.00	102,013,000,000	266,709,300,00
R2030 On 31/01/2030 Spot Bond			10.56500	86.83983	10.73500	86.02759			367,012,698,128,500.00	1,643,825,148,900	1,173,354,702,70
Total R2030 SPOT									17,012,698,128,500.00	643,825,148,900	173,354,702,70
Total For R2030									17,012,698,128,500.00	643,825,148,900	173,354,702,70
R2032 On 31/03/2032 Spot Bond			10.99000	86.55585	11.17000	85.59792			096,433,866,098,000.00	1,009,684,610,200	1,780,736,253,20
Total R2032 SPOT									16,433,866,098,000.00	009,684,610,200	780,736,253,20
Total For R2032									16,433,866,098,000.00	009,684,610,200	780,736,253,20
R2035 On 28/02/2035 Spot Bond			11.23000	87.90015	11.36500	87.08375			000,600,818,099,000.00	890,525,451,300	1,477,119,773,20
Total R2035 SPOT									10,600,818,099,000.00	890,525,451,300	477,119,773,20
Total For R2035									10,600,818,099,000.00	890,525,451,300	477,119,773,20
R2037 On 31/01/2037 Spot Bond			11.38500	79.64995	11.53000	78.77112			559,310,990,431,000.00	488,301,360,600	1,811,175,167,90
Total R2037 SPOT									19,310,990,431,000.00	488,301,360,600	811,175,167,90
Total For R2037									19,310,990,431,000.00	488,301,360,600	811,175,167,90
R2040 On 31/01/2040 Spot Bond			11.43500	81.64708	11.56500	80.79613			471,919,260,106,600.00	1,265,581,045,921	1,702,468,975,20

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 R2040 SPOT									1,919,260,106,600.00	265,581,045,921	702,468,975,20
Total For R2040									1,919,260,106,600.00	265,581,045,921	702,468,975,20
R2044 On 31/01/2044 Spot Bond			11.41000	78.73582	11.54500	77.83712			484,579,640,716,000.00	393,039,407,600	1,148,944,357,50
Total R2044 SPOT									4,579,640,716,000.00	393,039,407,600	148,944,357,50
Total For R2044									4,579,640,716,000.00	393,039,407,600	148,944,357,50
R2048 On 28/02/2048 Spot Bond			11.37500	81.80671	11.50000	80.95305			311,043,106,387,500.00	2,840,531,262,100	3,379,037,417,70
Total R2048 SPOT									11,043,106,387,500.00	840,531,262,100	379,037,417,70
Total For R2048									11,043,106,387,500.00	840,531,262,100	379,037,417,70
R209 On 31/03/2036 Spot Bond			11.23000	67.60011	11.36000	66.91724			871,508,921,327,000.00	255,699,814,900	820,022,808,50
Total R209 SPOT									1,508,921,327,000.00	255,699,814,900	320,022,808,50
Total For R209									1,508,921,327,000.00	255,699,814,900	320,022,808,50
R210 On 31/03/2028 Spot Bond			2.95000	222.65956	2.81000	224.22468			547,665,475,120,000.00	185,649,313,600	315,944,156,80
Total R210 SPOT									17,665,475,120,000.00	185,649,313,600	315,944,156,80
Total For R210									17,665,475,120,000.00	185,649,313,600	315,944,156,80
R213 On 28/02/2031 Spot Bond			10.86500	81.57487	11.02000	80.82550			690,839,954,815,000.00	799,893,231,000	1,358,539,699,70
Total R213 SPOT									10,839,954,815,000.00	799,893,231,000	358,539,699,70
Total For R213									10,839,954,815,000.00	799,893,231,000	358,539,699,70
R214 On 28/02/2041 Spot Bond			11.34500	65.39890	11.47500	64.68751			791,118,657,568,000.00	951,178,374,400	853,737,565,10
Total R214 SPOT									11,118,657,568,000.00	951,178,374,400	353,737,565,10
Total For R214									11,118,657,568,000.00	951,178,374,400	353,737,565,10
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.23755			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.99361			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.06883			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.96201			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.32339			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	100.66898				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.61512				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.48698				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.09714				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.42139				0.00	260,000,000	130,000,000
Total RDFB24 SPOT										0.00	260,000,000	130,000,000
Total For RDFB24										0.00	260,000,000	130,000,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.22265				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.96767				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.89788				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.72786				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.37113				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.37644				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.03795				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	99.91715				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.33855				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.13220				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.25306				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.52054				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	100.25233				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	101.02206				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	100.17656				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	100.65922				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	101.35520				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.66259				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1: On 20/12/2026 Spot Bond					0.00000	100.62368				0.00	0	

Contract 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	100.66074				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.70460				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.81168				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.06098				0.00	0	21,100,000,00
Total RN2027 SPOT										0.00	0	21,100,000,00
Total For RN2027										0.00	0	21,100,000,00
RW23 On 10/12/2023 Spot Bond			8.63500	102.31151	8.63500	102.28788				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.83500	94.31036	11.83500	94.28074				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.32000	92.06220	12.32000	92.03212				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.99466				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.41500	93.47785	11.41500	93.44951				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	

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	100.04783				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.07622				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.54500	103.54468	9.54500	103.51845				0.00	0	612,600,00
Total SBS20 SPOT										0.00	0	612,600,00
Total For SBS20										0.00	0	612,600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.09871				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.64500	106.51362	8.64500	106.48872			691,600,000,000.00	80,000,000	40,000,00	
Total SBS27 SPOT									691,600,000,000.00	80,000,000	40,000,00	
Total For SBS27									691,600,000,000.00	80,000,000	40,000,00	
SBS3 On 25/05/2026 Spot Bond			9.62000	96.92221	9.62000	96.89747				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.90500	100.72580	9.90500	100.69919				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.87500	105.89261	8.87500	105.86763				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.15500	99.80826	9.15500	99.78358				0.00	0	1,235,000,00
Total SBS38 SPOT										0.00	0	1,235,000,00
Total For SBS38										0.00	0	1,235,000,00
SBS39 On 29/01/2030 Spot Bond			10.72500	94.80431	10.72500	94.77696				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.22500	103.09115	6.22500	103.07388				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.34500	105.76786	9.34500	105.74162				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			10.08500	105.16107	10.08500	105.13296				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.08000	106.65877	7.08000	106.63827				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.79126				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.59500	8.59500	8.59500	101.51005				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.05106				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.94086				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.71250				0.00	600,000,000	
Total SBS57 SPOT										0.00	600,000,000	
Total For SBS57										0.00	600,000,000	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.74490				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.49971				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.15666				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.59122				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.52010				0.00	0	

Contract 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	101.53531				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.56458				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.15070				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.97115				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.82049				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.64571				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.25808				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.99976				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.99991				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.99976				0.00	0	50,000,00
Total SBS76 SPOT										0.00	0	50,000,00
Total For SBS76										0.00	0	50,000,00
SBSI11 On 07/12/2023 Spot Bond			1.90000	325.79934	1.90000	325.72088				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	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	224.80802				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.83428				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.54479				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.47549				0.00	0	1,272,145,80
Total SBT102 SPOT										0.00	0	1,272,145,80
Total For SBT102										0.00	0	1,272,145,80
SBT10 On 31/03/2024 Spot Bond					0.00000	104.14768				0.00	0	100,00
Total SBT103 SPOT										0.00	0	100,00
Total For SBT103										0.00	0	100,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.29521				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.17597				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.54249				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.33328				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.58526				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.19414				0.00	510,000,000	510,000,00
Total SBT202 SPOT										0.00	510,000,000	510,000,00

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	510,000,000	510,000,000
SBT202 On 03/12/2023 Spot Bond			8.22500	104.23684	8.22500	104.21388				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.77075				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.14246				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.44509				0.00	0	300,000,000
Total SBT207 SPOT										0.00	0	300,000,000
Total For SBT207										0.00	0	300,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.15133				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.68024				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.35713				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.55615				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.24000	95.66945	10.24000	95.64306				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.19588				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.15565				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.23465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.22494				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.30248				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.20563				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.30248				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.28307				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.41872				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.24440				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.34123				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.33151				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.55000	105.55333	8.55000	105.52918				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.06279				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT06 On 16/05/2027 Spot Bond					0.00000	101.30645				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.17874				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.14194				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.34558				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.05817				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.07910				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.56840				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.49759				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.15991				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.33919				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.82502				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.59752				0.00	510,000,000	3,010,000,000
Total SPG010 SPOT										0.00	510,000,000	3,010,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG010										0.00	510,000,000	3,010,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	100.24461				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.23611				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.26988				0.00	0	200,000,000
Total SSA07 SPOT										0.00	0	200,000,000
Total For SSA07										0.00	0	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.47753				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	158.78017				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.26500	105.39655	9.26500	105.37047				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.51000	83.27031	10.51000	83.24715				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.28622				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.24731				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.25500	104.52951	8.25500	104.50641				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.07000	114.47349	5.07000	114.43601				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.27690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.87648				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.76354				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			1.81000	1.81000	1.81000	326.10666				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.85927				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.34691				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	159.26230				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	114.43601				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	113.47004				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	210.94163				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05596				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03889				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.75735				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.74176				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.70713				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.54515				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.66366				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.25195				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.13458				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.83881				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.41076				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.09500	5.09500	5.09500	225.72391				0.00	0	
Total SSN084 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.70240				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.32808				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.90098				0.00	0	2,500,000,00
Total SSN096 SPOT										0.00	0	2,500,000,00
Total For SSN096										0.00	0	2,500,000,00
SSN09: On 28/02/2027 Spot Bond					0.00000	101.12743				0.00	0	15,000,000,00
Total SSN098 SPOT										0.00	0	15,000,000,00
Total For SSN098										0.00	0	15,000,000,00
SSN09: On 07/06/2023 Spot Bond					0.00000	100.91796				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.40000	83.05884	11.40000	83.03341				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.75715				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.14000	209.38178	4.14000	209.31872				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.27500	222.16055	5.27500	222.08693				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.22001				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.59175				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.68803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.85612				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.25616				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.11475				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	99.97516				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.88915				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.46023				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.89402				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.89838				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.99878				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.76136				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.73164				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	

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 12/09/2022 Spot Bond					0.00000	100.74356				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.72214				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.70296				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.69507				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.70296				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.69707				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.67116				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.60794				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.54575				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.43493				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total SSN173 SPOT										0.00	0	2,500,000.00
Total For SSN173										0.00	0	2,500,000.00
SSN17: On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total SSN174 SPOT										0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN174										0.00	0	8,000,000,00
SST201 On 08/12/2026 Spot Bond					0.00000	101.23673				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.26323				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.78000	100.78978	9.78000	100.76348				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.98134				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.01932				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.05988				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.07384				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.10331				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.08588				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.10331				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.09944	7.21000	103.07927				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.31811	7.72000	103.29650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.34911				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.51327				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.40043				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.59463				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.16427				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.28822				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.89547				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.42609				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.15294				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.55114				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.10799				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.22714				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.33702				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.47545				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.76765				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.92949				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.09063				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.17163				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.13624				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.68192				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.10673				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.09658				0.00	0	
Total TH15A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17686				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.22640				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.22660				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.25886				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.32961				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.21699				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.00229				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.75766				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.58832				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.08953				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.10355				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	103.64811	8.49000	103.62431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.14662				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.11228				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.08705				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.10704				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.47733	5.76000	102.46125				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.14544				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.39577				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.21174				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.19953				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.28326				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.26059				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

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	101.57435				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.72238				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.63531				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.18177				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.15562				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.14690				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.24451				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.20443				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.19920				0.00	0	100,000,00
Total TH17C3 SPOT										0.00	0	100,000,00
Total For TH17C3										0.00	0	100,000,00
TH17D On 21/02/2026 Spot Bond					0.00000	101.56493				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.50054				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.46050				0.00	0	
Total TH17D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH17D3									0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.98135			0.00	0	
Total TH17O2 SPOT									0.00	0	
Total For TH17O2									0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.00757			0.00	0	
Total TH17O3 SPOT									0.00	0	
Total For TH17O3									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.87131			0.00	9,000,000,000	3,000,000,000
Total TL23 SPOT									0.00	9,000,000,000	3,000,000,000
Total For TL23									0.00	9,000,000,000	3,000,000,000
TL24 On 05/09/2022 Spot Bond			7.65500	103.65048	7.65500	103.62892			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.57500	105.63455	8.57500	105.61045			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.84680			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.41324			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.76000	101.22447	9.76000	101.19811			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.35187			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.49515			0.00	0	1,000,000,000
Total TL30 SPOT									0.00	0	1,000,000,000
Total For TL30									0.00	0	1,000,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.52550			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.54431			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.75500	104.79932	8.75500	104.77492			518,052,611,000.00	59,172,200	1,186,599,60
Total TN23 SPOT									518,052,611,000.00	59,172,200	1,186,599,60
Total For TN23									518,052,611,000.00	59,172,200	1,186,599,60
TN23/R On 06/11/2023 Spot Bond			100.00000	44.60301	100.00000	44.50483			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.14000	102.48332	10.14000	102.45532			857,152,452,000.00	84,531,800	1,691,752,20
Total TN25 SPOT									857,152,452,000.00	84,531,800	1,691,752,20
Total For TN25									857,152,452,000.00	84,531,800	1,691,752,20
TN25/R On 19/08/2025 Spot Bond			100.00000	21.08053	100.00000	21.03336			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.39000	92.05370	11.39000	92.02600			385,806,656,502,000.00	33,872,401,800	18,602,890,90
Total TN27 SPOT									385,806,656,502,000.00	33,872,401,800	18,602,890,90
Total For TN27									385,806,656,502,000.00	33,872,401,800	18,602,890,90
TN27/R On 14/11/2027 Spot Bond			100.00000	11.71608	100.00000	11.69029			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.66500	98.50784	11.66500	98.47888			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.33500	93.78619	12.33500	93.75552			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	117.93012	8.00000	117.90485			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.57200	97.98104	12.57200	97.95006			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.83500	88.60430	12.83500	88.57419			64,175,000,000,000.00	5,000,000,000	3,120,000,00
Total TN40 SPOT									64,175,000,000,000.00	5,000,000,000	3,120,000,00
Total For TN40									64,175,000,000,000.00	5,000,000,000	3,120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.16755	10.75000	103.13805				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.44375				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.54586				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.46000	101.94447	5.46000	103.55108				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.61990				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.61502				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.62560				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.64023				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.77455	7.61000	100.73734				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.55349				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.97138				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.96500	102.06502	7.96500	102.04327				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.18029				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.47698				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.23421				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24601				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.25500	104.14424	8.25500	104.12122				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24601				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.45069	8.62000	102.42707				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.57107				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.78720				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.69481				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.66557				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.85534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.85534				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.27320				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.81222				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.64126				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.06136				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.37720				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.85829				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.38540				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.94387				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.91437				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	100.88636				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.78585				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.71040				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.28151				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.22878				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.61000	103.40702	11.61000	103.37532				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.15716				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.28310				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.18624				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.31217				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1A05									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.34123			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.38773			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.59301			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	101.63173			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.47750			0.00	0	510,000,00
Total VKE11 SPOT									0.00	0	510,000,00
Total For VKE11									0.00	0	510,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.59597			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.14081			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.19138			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.04929			0.00	0	100,000,00
Total VKE17 SPOT									0.00	0	100,000,00
Total For VKE17									0.00	0	100,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.33530			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.74544			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.45e+0174,011,260,158,921	390,268,174,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									1.45e+017	011,260,158,921	390,268,174,40
Total Futures									1.45e+017	011,260,261,539	390,269,929,91
Total Options									7 319 970.00	7,500	159,15
Grand Total:									1.45e+017	011,260,269,039	390,270,089,10