



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: 11/10/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.62103	71.27212	12.53130	71.68294			0.00	0	
ES33	On	02/02/2023	Bond Future			12.81607	72.62327	12.72252	73.04140			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.98833	70.32762	12.88765	70.76806			0.00	0	
ES33	On	03/08/2023	Bond Future			13.15845	71.82005	13.05433	72.26585			0.00	0	
ES33	On	02/11/2023	Bond Future			13.33956	69.55333	13.23385	69.99596			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.88468	69.28303	12.79489	69.75422			0.00	0	
ES42	On	02/02/2023	Bond Future			13.05573	70.59740	12.96233	71.07694			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.21432	67.79201	13.11432	68.29503			0.00	0	
ES42	On	03/08/2023	Bond Future			13.36615	69.23181	13.26289	69.74152			0.00	0	
ES42	On	02/11/2023	Bond Future			13.52735	66.44342	13.42227	66.95154			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			165.88229	165.88229	165.82899	165.82899			14,597,641.52	88	3,37

an
est

0
50
0
0
0
0

50

50

0

39

0

0

0

39

39

15

iPM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			167.31824	167.31824	167.26272	167.26272			14,724,005.12	88	3,96
I2025	On	04/05/2023	Bond Future			170.77312	170.77312	170.74850	170.74850			0.00	0	
I2025	On	03/08/2023	Bond Future			172.62728	172.62728	172.59310	172.59310			0.00	0	
I2025	On	02/11/2023	Bond Future			176.30171	176.30171	176.23695	176.23695			0.00	0	
Total I2025 Future												29,321,646.64	176	7,28
Total For I2025												29,321,646.64	176	7,28
I2029	On	03/11/2022	Bond Future			119.43333	119.43333	119.24918	119.24918			31,291,532.46	262	1,08
I2029	On	02/02/2023	Bond Future			121.69752	121.69752	121.50907	121.50907			31,884,750.24	262	97
I2029	On	04/05/2023	Bond Future			122.90723	122.90723	122.73802	122.73802			0.00	0	
I2029	On	03/08/2023	Bond Future			125.51249	125.51249	125.33317	125.33317			0.00	0	
I2029	On	02/11/2023	Bond Future			126.83603	126.83603	126.63126	126.63126			0.00	0	
Total I2029 Future												63,176,282.70	524	1,95
Total For I2029												63,176,282.70	524	1,95
I2033	On	03/11/2022	Bond Future			113.52142	113.52142	113.27351	113.27351			62,209,738.16	548	58
I2033	On	02/02/2023	Bond Future			115.67356	115.67356	115.42021	115.42021			63,389,110.88	548	6,98
I2033	On	04/05/2023	Bond Future			116.67110	116.67110	116.43437	116.43437			0.00	0	
I2033	On	03/08/2023	Bond Future			119.14406	119.14406	118.89620	118.89620			0.00	0	
I2033	On	02/11/2023	Bond Future			120.24139	120.24139	119.96780	119.96780			0.00	0	
Total I2033 Future												125,598,849.04	1,096	7,58
Total For I2033												125,598,849.04	1,096	7,58
I2038	On	03/11/2022	Bond Future			127.46968	127.46968	127.42321	127.42321			114,085,363.60	895	2,98
I2038	On	02/02/2023	Bond Future			127.96387	127.96387	127.91553	127.91553			114,527,663.65	895	2,77
I2038	On	04/05/2023	Bond Future			130.60667	130.60667	130.58192	130.58192			0.00	0	
I2038	On	03/08/2023	Bond Future			131.38912	131.38912	131.35693	131.35693			0.00	0	
I2038	On	02/11/2023	Bond Future			134.18606	134.18606	134.13036	134.13036			0.00	0	
Total I2038 Future												228,613,027.25	1,790	5,76
Total For I2038												228,613,027.25	1,790	5,76
I2046	On	03/11/2022	Bond Future			112.79855	112.79855	112.75724	112.75724			541,433,040.00	4,800	11,33
I2046	On	02/02/2023	Bond Future			114.93698	114.93698	114.89409	114.89409			551,697,504.00	4,800	5,20
I2046	On	04/05/2023	Bond Future			115.26339	115.26339	115.24141	115.24141			0.00	0	
I2046	On	03/08/2023	Bond Future			117.70697	117.70697	117.67844	117.67844			0.00	0	
I2046	On	02/11/2023	Bond Future			118.09471	118.09471	118.04505	118.04505			0.00	0	
Total I2046 Future												1,093,130,544.00	9,600	16,53
Total For I2046												1,093,130,544.00	9,600	16,53
I2050	On	03/11/2022	Bond Future			114.74338	114.74338	114.57892	114.57892			345,836,547.32	3,014	8,43
I2050	On	02/02/2023	Bond Future			114.77769	114.77769	114.60933	114.60933			277,073,343.66	2,414	3,84
I2050	On	04/05/2023	Bond Future			117.14795	117.14795	116.99800	116.99800			0.00	0	
I2050	On	03/08/2023	Bond Future			117.42385	117.42385	117.26441	117.26441			0.00	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
I2050	On	02/11/2023	Bond Future			119.92340	119.92340	119.74035	119.74035			0.00	0	
Total I2050 Future												622,909,890.98	5,428	12,27
Total For I2050												622,909,890.98	5,428	12,27
R186	On	03/11/2022	Bond Future			9.23821	108.23659	9.24328	108.21909		6.01	2,511,088,888.00	23,200	59,66
R186	On	02/02/2023	Bond Future			9.36912	104.96132	9.37486	104.94263		6.38	2,435,102,624.00	23,200	26,44
R186	On	04/05/2023	Bond Future			9.46221	107.10583	9.46181	107.10706		5.61	0.00	0	
R186	On	03/08/2023	Bond Future			9.54636	104.04664	9.54796	104.04204		5.45	0.00	0	
R186	On	02/11/2023	Bond Future			9.63838	106.24026	9.64711	106.21686		4.68	0.00	0	
Total R186 Future												4,946,191,512.00	46,400	86,10
R186	On	03/11/2022	Bond Future	8.23	Call			0.14000	0.00014	0,110	3.85	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			3,572.25000	3.57225	3,554,720	3.85	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			11.94000	0.01194	10,850	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,510.73000	2.51073	2,492,140	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			13.28000	0.01328	12,100	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,476.52000	2.47652	2,457,840	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			14.75000	0.01475	13,480	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,442.46000	2.44246	2,423,690	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			191.56000	0.19156	186,050	5.40	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,349.90000	1.34990	1,326,890	5.40	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.33	Call			364.87000	0.36487	364,000	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,838.27000	3.83827	3,818,710	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			370.65000	0.37065	369,800	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,810.12000	3.81012	3,790,580	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			359.15000	0.35915	358,270	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,866.49000	3.86649	3,846,920	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,920.77000	2.92077	2,917,770	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			939.98000	0.93998	935,730	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,899.68000	2.89968	2,896,660	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			950.65000	0.95065	946,380	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,878.98000	2.87898	2,875,940	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			929.68000	0.92968	925,450	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,354.51000	2.35451	2,353,550	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,833.02000	1.83302	1,827,460	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,371.52000	2.37152	2,370,570	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,821.48000	1.82148	1,815,930	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,388.96000	2.38896	2,388,020	5.59	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,810.38000	1.81038	1,804,840	5.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,718.56000	2.71856	2,702,130	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,401.79000	2.40179	2,386,430	4.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call			1,696.76000	1.69676	1,704,840	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,388.70000	2.38870	2,373,380	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,711.18000	1.71118	1,719,310	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,376.10000	2.37610	2,360,830	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,375.40000	1.37540	1,382,370	4.49	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			3,416.48000	3.41648	3,429,030	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,371.41000	1.37141	1,360,560	5.20	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,682.82000	1.68282	1,690,860	4.61	0.00	0	
Total R186 Option												0.00	0	12,00
Total For R186												4,946,191,512.00	46,400	98,15
R197	On	03/11/2022	Bond Future			335.74938	335.74938	335.68463	335.68463			72,186,116.70	215	5'
R197	On	02/02/2023	Bond Future			333.20512	333.20512	333.13651	333.13651			71,639,100.80	215	2'
R197	On	04/05/2023	Bond Future			340.08619	340.08619	340.08014	340.08014			0.00	0	
R197	On	03/08/2023	Bond Future			338.12378	338.12378	338.09930	338.09930			0.00	0	
R197	On	02/11/2023	Bond Future			345.32224	345.32224	345.23807	345.23807			0.00	0	
Total R197 Future												143,825,217.50	430	84
Total For R197												143,825,217.50	430	84
R202	On	03/11/2022	Bond Future			248.45431	248.45431	248.14212	248.14212			128,450,878.27	517	5,6'
R202	On	02/02/2023	Bond Future			248.43209	248.43209	248.11236	248.11236			128,439,390.53	517	1,0'
R202	On	04/05/2023	Bond Future			253.56159	253.56159	253.28285	253.28285			0.00	0	
R202	On	03/08/2023	Bond Future			254.06470	254.06470	253.76637	253.76637			0.00	0	
R202	On	02/11/2023	Bond Future			259.47287	259.47287	259.12425	259.12425			0.00	0	
Total R202 Future												256,890,268.80	1,034	6,67
Total For R202												256,890,268.80	1,034	6,67
R2023	On	03/11/2022	Bond Future			7.35598	101.58211	7.28901	101.60253		0.39	0.00	0	11,8'
Total R2023 Future												0.00	0	11,8'
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			317.83000	0.31783	338,250	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			314.77000	0.31477	335,190	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			311.70000	0.31170	332,120	0.20	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	11,8'
R2030	On	03/11/2022	Bond Future			10.79763	88.35350	10.72740	88.66932		9.72	2,718,548,841.50	30,769	64,2'
R2030	On	02/02/2023	Bond Future			10.95208	86.00107	10.87842	86.32217		10.75	2,645,478,914.27	30,761	35,9'
R2030	On	04/05/2023	Bond Future			11.08845	87.75942	11.00703	88.10393		10.34	0.00	0	
R2030	On	03/08/2023	Bond Future			11.22636	85.59373	11.14173	85.94062		9.48	0.00	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
R2030	On	02/11/2023	Bond Future			11.36171	87.39856	11.27647	87.73722	7.83	0.00	0	
Total R2030 Future											5,364,027,755.77	61,530	100,23
R2030	On	03/11/2022	Bond Future	9.70	Call			0.02000	0.00002	0,000	5.34	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,792.82000	4.79282	5,108,620	5.34	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			20.60000	0.02060	10,570	6.99	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,002.35000	3.00235	3,308,140	6.99	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			23.08000	0.02308	12,020	7.04	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			101.72000	0.10172	120,340	12.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,957.79000	2.95779	3,262,550	7.04	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			25.80000	0.02580	13,630	7.10	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,913.50000	2.91350	3,217,150	7.10	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			67.80000	0.06780	40,590	7.63	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,487.12000	2.48712	2,775,730	7.63	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,795.63000	3.79563	3,498,430	12.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			143.19000	0.14319	121,200	10.82	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,674.08000	8.67408	8,973,190	10.82	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			152.98000	0.15298	129,690	10.80	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			8,487.19000	8.48719	8,785,000	10.80	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			379.86000	0.37986	329,410	10.38	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,919.21000	5.91921	6,189,860	10.38	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			464.22000	0.46422	404,870	10.33	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,391.48000	5.39148	5,653,230	10.33	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			97.30000	0.09730	81,630	10.99	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,769.11000	9.76911	10,074,540	10.99	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			496.28000	0.49628	433,770	10.33	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,236.24000	5.23624	5,494,830	10.33	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			593.22000	0.59322	521,540	10.35	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,820.62000	4.82062	5,070,040	10.35	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			186.02000	0.18602	158,440	10.71	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,933.28000	7.93328	8,226,800	10.71	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			651.74000	0.65174	574,760	10.37	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,601.10000	4.60110	4,845,220	10.37	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			661.92000	0.66192	584,040	10.37	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,565.04000	4.56504	4,808,260	10.37	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			472.11000	0.47211	411,980	10.33	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,352.50000	5.35250	5,613,470	10.33	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,801.80000	2.80180	2,603,000	11.14	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,582.48000	1.58248	1,704,780	11.14	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,330.27000	3.33027	3,113,670	11.34	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.35	Put			1,300.59000	1.30059	1,405,090	11.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			641.68000	0.64168	565,600	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,637.30000	4.63730	4,882,320	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,925.05000	3.92505	3,691,630	11.56	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,052.97000	1.05297	1,140,650	11.56	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,695.85000	2.69585	2,501,020	11.10	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,648.40000	1.64840	1,774,670	11.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,436.46000	5.43646	5,686,790	9.88	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			368.20000	0.36820	327,490	10.34	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,297.19000	9.29719	9,600,990	10.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			672.07000	0.67207	604,920	10.08	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			7,004.45000	7.00445	7,281,810	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,831.75000	3.83175	4,037,730	10.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			738.02000	0.73802	665,580	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,654.02000	6.65402	6,926,090	10.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			825.72000	0.82572	746,440	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,236.02000	6.23602	6,501,250	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,027.12000	1.02712	932,940	9.88	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			2,141.32000	2.14132	2,277,500	10.63	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,597.97000	1.59797	1,469,050	10.00	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,134.42000	4.13442	4,350,010	10.00	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,760.26000	1.76026	1,622,620	10.03	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,858.01000	3.85801	4,064,880	10.03	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,777.72000	1.77772	1,639,190	10.04	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			899.22000	0.89922	964,250	11.79	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,795.28000	1.79528	1,655,860	10.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,805.62000	3.80562	4,010,710	10.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,993.78000	1.99378	1,844,560	10.10	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,525.32000	3.52532	3,720,610	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,539.20000	3.53920	3,330,870	10.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			852.93000	0.85293	914,930	11.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,291.81000	4.29181	4,062,550	10.90	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,740.66000	1.74066	1,855,910	10.90	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,515.99000	5.51599	5,259,850	11.32	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,272.12000	1.27212	1,360,490	11.32	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			6,947.17000	6.94717	6,667,690	11.79	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,170.94000	7.17094	6,888,430	11.86	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,979.07000	1.97907	1,837,370	9.24	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			4,030.22000	4.03022	4,235,410	9.24	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,452.46000	3.45246	3,255,500	9.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,601.95000	2.60195	2,751,880	9.78	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,476.65000	3.47665	3,278,950	9.79	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,585.57000	2.58557	2,734,760	9.79	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,572.50000	1.57250	1,450,910	9.10	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,690.17000	4.69017	4,915,470	9.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,878.88000	6.87888	6,608,900	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,179.63000	1.17963	1,256,540	10.94	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,793.47000	7.79347	7,511,300	11.23	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		974.34000	0.97434	1,039,060	11.23	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,428.35000	3.42835	3,232,120	9.77	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,618.43000	2.61843	2,769,090	9.77	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,766.05000	3.76605	3,965,910	7.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,888.03000	1.88803	1,750,860	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,812.46000	3.81246	4,013,950	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,905.53000	1.90553	1,767,550	7.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,789.02000	3.78902	3,989,700	7.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,923.48000	1.92348	1,784,680	7.54	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											5,364,027,755.77	61,530	121,6
R2032	On	03/11/2022	Bond Future			11.26077	83.68294	11.19079	84.03611	12.08	1,330,558,746.00	15,900	166,6
R2032	On	02/02/2023	Bond Future			11.41422	85.24874	11.34125	85.60794	12.82	1,346,930,092.00	15,800	15,8
R2032	On	04/05/2023	Bond Future			11.54704	82.82783	11.46747	83.21045	13.02	0.00	0	
R2032	On	03/08/2023	Bond Future			11.67569	84.56680	11.59352	84.95283	11.42	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.81165	82.18826	11.72893	82.56752	9.92	0.00	0	
Total R2032 Future											2,677,488,838.00	31,700	185,07
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	9.74	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		10,289.89000	10.28989	10,643,060	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.00000	0.00000	0,000	9.67	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		9,995.22000	9.99522	10,348,390	9.67	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.00000	0.00000	0,000	9.53	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		6,777.01000	6.77701	7,130,070	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		0.80000	0.00080	0,300	8.62	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		5,719.01000	5.71901	6,071,680	8.62	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		1.18000	0.00118	0,460	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		5,443.55000	5.44355	5,796,000	8.56	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		5,169.38000	5.16938	5,521,520	8.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		32.86000	0.03286	18,430	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,682.73000	3.68273	4,021,470	9.43	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		57.81000	0.05781	34,570	9.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			3.33365000	3.33365	3,663,580	9.72	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.17000	0.00017	0,060	8.89	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,860.54000	2.86054	3,172,890	10.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			122.79000	0.12279	79,890	10.18	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,815.17000	2.81517	3,125,440	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,849.37000	1.84937	1,592,570	12.64	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			551.22000	0.55122	647,590	12.64	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			1.73000	0.00173	0,700	8.49	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			9,409.54000	9.40954	9,762,710	9.53	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,218.78000	2.21878	1,942,000	12.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			427.07000	0.42707	503,460	12.91	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			5,419.17000	5.41917	5,074,870	14.74	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			50.16000	0.05016	59,030	14.74	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			115.34000	0.11534	74,520	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			98.66000	0.09866	82,310	12.15	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			10,987.19000	10.98719	11,330,040	12.15	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			136.13000	0.13613	114,530	12.11	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			10,100.91000	10.10091	10,438,510	12.11	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			313.12000	0.31312	269,580	12.00	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			7,743.04000	7.74304	8,058,700	12.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			467.71000	0.46771	407,370	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,582.85000	6.58285	6,881,710	11.94	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			514.59000	0.51459	449,470	11.93	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,304.98000	6.30498	6,599,060	11.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			675.73000	0.67573	595,610	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,607.73000	5.60773	5,886,810	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			687.10000	0.68710	605,980	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,565.82000	5.56582	5,843,900	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			698.61000	0.69861	616,470	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,524.09000	5.52409	5,801,150	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			821.45000	0.82145	728,910	12.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,116.85000	5.11685	5,383,510	12.10	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			1,062.74000	1.06274	951,440	12.22	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,466.71000	4.46671	4,714,610	12.22	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,477.93000	3.47793	3,248,440	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,779.83000	1.77983	1,909,540	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,951.38000	3.95138	3,707,250	13.58	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,537.22000	1.53722	1,652,290	13.58	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			7,187.00000	7.18700	6,878,650	14.76	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			605.69000	0.60569	656,540	14.76	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put			4,852.98000	4.85298	5,089,620	12.46		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,921.61000	1.92161	1,774,670	12.47		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,821.01000	4.82101	5,056,690	12.47		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,462.68000	3.46268	3,651,380	12.89		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,578.43000	9.57843	9,250,060	15.29		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			794.15000	0.79415	848,400	15.29		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,474.92000	1.47492	1,352,340	12.31		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			5,700.56000	5.70056	5,960,600	12.31		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,903.07000	1.90307	1,757,090	12.46		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,940.25000	1.94025	1,792,360	12.47		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,789.18000	4.78918	5,023,910	12.47		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,990.75000	2.99075	2,796,830	12.89		0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,926.20000	3.92620	3,709,830	11.66		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,193.13000	3.19313	3,362,790	11.66		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,953.11000	3.95311	3,735,930	11.67		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,173.49000	3.17349	3,342,340	11.67		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,980.09000	3.98009	3,762,100	11.68		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,153.95000	3.15395	3,321,990	11.68		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,337.47000	4.33747	4,109,250	11.81		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			2,909.79000	2.90979	3,067,600	11.81		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,577.92000	4.57792	4,802,280	9.52		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,259.74000	2.25974	2,103,970	9.53		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,549.54000	4.54954	4,773,030	9.53		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,221.18000	2.22118	2,067,160	9.52		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,606.43000	4.60643	4,831,670	9.52		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,240.41000	2.24041	2,085,510	9.52		0.00	0	
Total R2032 Option													0.00	0	24,46
Total For R2032													2,677,488,838.00	31,700	209,53
R2035	On	03/11/2022	Bond Future			11.63990	83.80921	11.54982	84.31699		13.90		1,151,454,736.19	13,739	58,20
R2035	On	02/02/2023	Bond Future			11.79360	85.37737	11.69986	85.89406		14.67		1,387,553,017.24	16,252	111,90
R2035	On	04/05/2023	Bond Future			11.92102	82.61550	11.82056	83.15878		15.01		0.00	0	
R2035	On	03/08/2023	Bond Future			12.04639	84.34969	11.94266	84.89983		13.23		0.00	0	
R2035	On	02/11/2023	Bond Future			12.18071	81.62103	12.07552	82.16787		11.64		0.00	0	
Total R2035 Future													2,539,007,753.43	29,991	170,11
R2035	On	03/11/2022	Bond Future	9.82	Call			0.09000	0.00009	0,030	12.70		0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			10,683.37000	10.68337	11,191,090	12.70		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			3.55000	0.00355	1,510	12.59		0.00	0	91
R2035	On	03/11/2022	Bond Future	10.30	Put			7,535.48000	7.53548	8,041,220	12.59		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			20.24000	0.02024	10,160	12.63		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.13	Put			2,758.74000	2.75874	3,158,700	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			43.88000	0.04388	56,650	15.90	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			187.44000	0.18744	118,850	13.11	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,446.09000	3.44609	3,885,280	13.11	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			241.82000	0.24182	157,670	13.19	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,142.54000	3.14254	3,566,170	13.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			331.97000	0.33197	224,150	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,844.98000	5.84498	6,342,680	12.63	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			344.76000	0.34476	233,770	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,712.55000	2.71255	3,109,340	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			357.91000	0.35791	243,690	13.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,666.77000	2.66677	3,060,330	13.34	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,102.33000	6.10233	5,607,320	15.90	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			163.78000	0.16378	132,060	13.45	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,122.89000	11.12289	11,607,860	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			652.64000	0.65264	553,250	13.48	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			6,833.61000	6.83361	7,250,910	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			138.15000	0.13815	110,740	13.45	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			11,628.14000	11.62814	12,117,420	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			150.51000	0.15051	121,000	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,374.54000	11.37454	11,861,720	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			946.10000	0.94610	814,340	13.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,730.97000	5.73097	6,115,900	13.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			365.24000	0.36524	302,990	13.47	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			8,668.59000	8.66859	9,123,030	13.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			611.79000	0.61179	517,340	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,038.79000	7.03879	7,461,030	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,264.84000	1.26484	1,102,570	13.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,919.85000	4.91985	5,274,270	13.80	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			673.70000	0.67370	571,790	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,732.02000	6.73202	7,146,800	13.48	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			931.01000	0.93101	800,790	13.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,775.93000	5.77593	6,162,400	13.59	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			8,463.39000	8.46339	8,016,890	16.85	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			631.16000	0.63116	701,350	16.85	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			961.51000	0.96151	828,180	13.61	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,686.39000	5.68639	6,069,750	13.61	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,246.44000	1.24644	1,085,830	13.79	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			4,960.40000	4.96040	5,316,480	13.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,558.05000	3.55805	3,248,510	14.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	02/02/2023	Bond Future	11.94	Put		2,243.69000	2.24369	2,450,840	14.95	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,690.50000	3.69050	3,374,940	15.01	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,160.15000	2.16015	2,361,280	15.01	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,085.21000	9.08521	9,517,840	14.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,151.28000	1.15128	1,021,900	14.01	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,185.60000	8.18560	8,599,500	14.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,654.72000	5.65472	5,993,640	14.39	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,202.48000	2.20248	1,996,780	14.40	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,618.46000	5.61846	5,956,040	14.40	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		464.64000	0.46464	402,150	14.02	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,250.38000	12.25038	12,731,170	14.02	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		941.88000	0.94188	831,230	14.01	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,437.37000	2.43737	2,619,990	15.96	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		8,414.83000	8.41483	7,991,240	16.92	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,482.28000	1.48228	1,601,970	16.92	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,118.21000	2.11821	1,917,840	14.36	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,765.01000	5.76501	6,107,920	14.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,181.12000	2.18112	1,976,760	14.39	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,223.73000	2.22373	2,016,700	14.41	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,582.14000	5.58214	5,918,390	14.41	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,808.79000	5.80879	5,448,130	15.96	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,157.81000	4.15781	3,863,410	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,906.08000	3.90608	4,161,820	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,186.68000	4.18668	3,891,120	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,881.92000	3.88192	4,136,500	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,129.01000	4.12901	3,835,780	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,930.36000	3.93036	4,187,270	13.21	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,906.52000	5.90652	6,248,730	11.16	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,341.54000	2.34154	2,135,700	11.17	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,871.22000	5.87122	6,212,220	11.17	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,362.18000	2.36218	2,155,120	11.17	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,836.39000	5.83639	6,176,170	11.17	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,321.33000	2.32133	2,116,700	11.16	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											2,539,007,753.43	29,991	183,26
R2037	On	03/11/2022	Bond Future			11.80191	79.77507	11.71181	80.28633	14.81	534,492,969.00	6,700	60,11
R2037	On	02/02/2023	Bond Future			11.94563	77.01179	11.85206	77.53204	16.52	515,978,993.00	6,700	76,24
R2037	On	04/05/2023	Bond Future			12.07433	78.58698	11.97436	79.13304	16.07	0.00	0	
R2037	On	03/08/2023	Bond Future			12.20371	75.97868	12.10054	76.53180	15.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2037	On	02/11/2023	Bond Future			12.32809	77.58112	12.22357	78.13190		12.78	0.00	0	
Total R2037 Future											1,050,471,962.00	13,400	136,42	
R2037	On	03/11/2022	Bond Future	11.30	Call			342.34000	0.34234	231,590	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,744.08000	2.74408	3,144,590	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			355.50000	0.35550	241,510	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,697.63000	2.69763	3,094,900	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			369.02000	0.36902	251,740	14.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,651.61000	2.65161	3,045,590	14.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,007.37000	1.00737	870,280	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,810.73000	5.81073	6,193,890	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,023.26000	1.02326	884,610	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,765.58000	5.76558	6,147,180	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,039.18000	1.03918	898,960	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,720.53000	5.72053	6,100,560	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			1,121.63000	1.12163	973,480	15.58	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,499.11000	5.49911	5,871,210	15.58	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			3,257.86000	3.25786	2,964,080	16.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,602.97000	2.60297	2,829,440	16.89	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,033.56000	7.03356	7,416,240	15.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,935.74000	5.93574	6,282,810	15.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			2,117.89000	2.11789	1,917,560	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,897.66000	5.89766	6,243,390	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,138.89000	2.13889	1,937,220	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,859.76000	5.85976	6,204,150	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,578.73000	1.57873	1,415,350	15.02	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			3,250.89000	3.25089	2,987,180	15.78	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,329.19000	4.32919	4,611,540	15.78	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,953.99000	9.95399	9,502,370	18.54	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,147.70000	1.14770	1,242,140	18.54	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			2,097.01000	2.09701	1,898,020	15.26	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,240.70000	4.24070	3,945,590	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,135.92000	4.13592	4,393,930	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,269.68000	4.26968	3,973,420	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,111.13000	4.11113	4,367,990	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,299.00000	4.29900	4,001,600	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,086.74000	4.08674	4,342,460	15.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,054.04000	6.05404	6,394,060	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,430.40000	2.43040	2,222,050	12.20	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,125.75000	6.12575	6,468,180	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,451.23000	2.45123	2,241,680	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,089.81000	6.08981	6,431,040	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,472.17000	2.47217	2,261,410	12.21	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												1,050,471,962.00	13,400	138,85
R2040	On	03/11/2022	Bond Future			11.87538	81.51861	11.78527	82.06673		15.62	694,049,445.54	8,514	51,62
R2040	On	02/02/2023	Bond Future			12.01469	78.53758	11.92114	79.09542		17.46	668,668,956.12	8,514	67,00
R2040	On	04/05/2023	Bond Future			12.13922	80.14413	12.03948	80.72883		16.99	0.00	0	
R2040	On	03/08/2023	Bond Future			12.26423	77.31813	12.16134	77.91060		16.27	0.00	0	
R2040	On	02/11/2023	Bond Future			12.38395	78.94896	12.27968	79.53960		14.30	0.00	0	
Total R2040 Future												1,362,718,401.66	17,028	118,63
R2040	On	03/11/2022	Bond Future	10.10	Call			0.14000	0.00014	0,040	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,454.97000	11.45497	12,002,990	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			6.10000	0.00610	2,730	14.13	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			7,808.72000	7.80872	8,353,470	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			11.52000	0.01152	5,460	14.10	0.00	0	1,02
R2040	On	03/11/2022	Bond Future	11.30	Put			3,341.81000	3.34181	3,793,160	14.83	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,780.99000	2.78099	3,195,350	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			21.70000	0.02170	10,940	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,426.27000	6.42627	6,963,630	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			186.37000	0.18637	117,440	14.68	0.00	0	1,02
R2040	On	03/11/2022	Bond Future	11.20	Put			3,896.88000	3.89688	4,376,070	14.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			284.28000	0.28428	187,510	14.83	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			185.63000	0.18563	235,480	17.10	0.00	0	1,02
R2040	On	03/11/2022	Bond Future	11.39	Call			402.24000	0.40224	275,630	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,878.91000	2.87891	3,300,420	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			417.22000	0.41722	287,050	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,829.75000	2.82975	3,247,700	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			432.53000	0.43253	298,770	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,110.76000	7.11076	7,652,820	14.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			588.95000	0.58895	420,940	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,364.34000	2.36434	2,744,450	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			2,087.46000	2.08746	1,716,160	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			791.11000	0.79111	967,930	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,485.68000	4.48568	3,987,410	17.10	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			209.60000	0.20960	170,210	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			11,839.97000	11.83997	12,358,420	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			222.91000	0.22291	181,400	16.01	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			11,631.01000	11.63101	12,147,340	16.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Call		835.72000	0.83572	714,630	16.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,150.42000	7.15042	7,587,170	16.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		879.12000	0.87912	753,360	16.29	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		6,991.27000	6.99127	7,423,350	16.29	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,102.13000	1.10213	953,580	16.46	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,278.85000	6.27885	6,688,140	16.46	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,119.46000	1.11946	969,220	16.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,229.97000	6.22997	6,637,570	16.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,136.81000	1.13681	984,900	16.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,181.20000	6.18120	6,587,130	16.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,263.33000	1.26333	1,099,450	16.57	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		5,847.11000	5.84711	6,241,070	16.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,635.28000	3.63528	3,314,470	18.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,750.56000	2.75056	2,987,590	18.03	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		4,231.62000	4.23162	3,883,840	18.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,355.63000	2.35563	2,565,690	18.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,340.38000	4.34038	3,988,050	18.39	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,291.54000	2.29154	2,497,050	18.39	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		12,946.02000	12.94602	13,455,190	15.85	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,514.56000	9.51456	9,968,650	15.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,418.19000	1.41819	1,265,060	15.84	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,482.59000	8.48259	8,914,160	15.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,381.67000	2.38167	2,160,780	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,236.59000	6.23659	6,600,400	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		582.05000	0.58205	506,520	15.85	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,196.07000	6.19607	6,558,450	16.24	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,428.08000	2.42808	2,204,320	16.25	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,155.99000	6.15599	6,516,930	16.25	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,546.42000	2.54642	2,315,440	16.30	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,958.15000	5.95815	6,311,870	16.30	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,153.35000	1.15335	1,022,740	15.84	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		6,689.28000	6.68928	6,289,590	18.17	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,507.87000	2.50787	2,692,880	18.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,265.60000	9.26560	8,806,680	19.19	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,600.15000	1.60015	1,725,930	19.19	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		2,404.70000	2.40470	2,182,380	16.24	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,768.88000	4.76888	4,447,580	16.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,487.79000	4.48779	4,758,960	16.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,800.18000	4.80018	4,477,700	16.56	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,461.53000	4.46153	4,731,520	16.56	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/08/2023	Bond Future	12.23	Call			4,831.57000	4.83157	4,507,900	16.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,435.42000	4.43542	4,704,220	16.57	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,889.63000	6.88963	7,250,340	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,813.18000	2.81318	2,585,710	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,967.68000	6.96768	7,330,850	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,835.72000	2.83572	2,607,020	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			6,928.41000	6.92841	7,290,350	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,858.67000	2.85867	2,628,740	13.71	0.00	0	
Total R2040 Option												0.00	0	11,15
Total For R2040												1,362,718,401.66	17,028	129,82
R2044	On	03/11/2022	Bond Future			11.85281	78.44025	11.76266	78.99769		16.50	2,955,236,418.75	37,675	70,05
R2044	On	02/02/2023	Bond Future			11.98391	75.52679	11.89038	76.09414		18.46	2,845,094,179.30	37,670	35,88
R2044	On	04/05/2023	Bond Future			12.10061	77.07180	12.00112	77.66562		17.98	0.00	0	
R2044	On	03/08/2023	Bond Future			12.21738	74.30654	12.11480	74.90851		17.53	0.00	0	
R2044	On	02/11/2023	Bond Future			12.32877	75.87384	12.22478	76.47474		16.08	0.00	0	
Total R2044 Future												5,800,330,598.05	75,345	105,94
R2044	On	03/11/2022	Bond Future	10.10	Call			0.15000	0.00015	0,050	15.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			11,637.56000	11.63756	12,194,900	15.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			6.88000	0.00688	3,110	14.93	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	10.60	Put			7,854.24000	7.85424	8,407,910	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			24.50000	0.02450	12,460	14.96	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,819.09000	2.81909	3,240,110	15.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			456.46000	0.45646	316,300	15.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,769.79000	2.76979	3,187,070	15.84	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			6,429.64000	6.42964	6,975,040	14.96	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			472.94000	0.47294	329,000	15.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,720.92000	2.72092	3,134,420	15.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			312.93000	0.31293	208,000	15.66	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	11.30	Put			3,284.73000	3.28473	3,737,240	15.66	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			440.32000	0.44032	303,900	15.82	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			1,240.19000	1.24019	1,077,230	17.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,063.25000	6.06325	6,467,640	17.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,259.03000	1.25903	1,094,300	17.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,014.49000	6.01449	6,417,110	17.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,277.90000	1.27790	1,111,410	17.49	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			5,965.85000	5.96585	6,366,710	17.49	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			1,355.77000	1.35577	1,182,130	17.54	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.20	Put			5,774.64000	5.77464	6,168,350	17.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			3,220.33000	3.22033	2,917,310	18.74	0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Put		3,161.64000	3.16164	3,425,970	18.74	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,552.90000	3.55290	3,232,620	18.93	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,888.67000	2.88867	3,135,740	18.93	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,185.57000	4.18557	4,463,260	17.98	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,507.37000	2.50737	2,277,090	17.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,204.35000	6.20435	6,567,890	17.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,531.50000	2.53150	2,299,750	17.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,163.44000	6.16344	6,525,510	17.20	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,537.44000	3.53744	3,781,810	18.37	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,555.75000	2.55575	2,322,520	17.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,122.74000	6.12274	6,483,330	17.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,416.44000	3.41644	3,135,880	17.62	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,950.99000	4.95099	5,264,250	17.62	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		4,178.84000	4.17884	3,862,710	17.98	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		5,008.23000	5.00823	4,658,780	18.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,936.86000	4.93686	4,608,200	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,611.91000	4.61191	4,885,220	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,873.33000	4.87333	4,547,060	17.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,665.84000	4.66584	4,941,540	17.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,905.06000	4.90506	4,577,590	17.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,638.80000	4.63880	4,913,300	17.75	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,259.52000	7.25952	7,617,670	15.44	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,240.29000	3.24029	2,996,340	15.45	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,219.72000	7.21972	7,576,670	15.45	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,192.68000	3.19268	2,951,130	15.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,299.20000	7.29920	7,658,550	15.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,216.59000	3.21659	2,973,840	15.44	0.00	0	
Total R2044 Option											0.00	0	19,62
Total For R2044											5,800,330,598.05	75,345	125,57
R2048	On	03/11/2022	Bond Future			11.78571	77.30045	11.69046	77.90418	17.09	15,957,131,893.50	206,430	145,24
R2048	On	02/02/2023	Bond Future			11.90996	78.78372	11.81117	79.39823	18.09	16,263,323,319.60	206,430	169,8
R2048	On	04/05/2023	Bond Future			12.02017	75.93164	11.91533	76.57347	18.65	0.00	0	
R2048	On	03/08/2023	Bond Future			12.13096	77.48804	12.02285	78.13907	16.55	0.00	0	
R2048	On	02/11/2023	Bond Future			12.23827	74.69770	12.12846	75.34877	14.90	0.00	0	
Total R2048 Future											32,220,455,213.10	412,860	315,05
R2048	On	03/11/2022	Bond Future	10.00	Call		0.10000	0.00010	0,030	15.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		12,296.24000	12.29624	12,899,900	15.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		10.63000	0.01063	4,800	15.46	0.00	0	8;
R2048	On	03/11/2022	Bond Future	10.60	Put		7,572.96000	7.57296	8,170,860	15.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call		19.72000	0.01972	9,460	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		6,835.14000	6.83514	7,428,610	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		441.94000	0.44194	297,690	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,872.87000	2.87287	3,332,350	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		2,132.69000	2.13269	1,727,540	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		815.64000	0.81564	1,014,220	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		276.63000	0.27663	176,550	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,524.32000	3.52432	4,027,970	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		410.24000	0.41024	273,950	16.22	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		2,976.27000	2.97627	3,443,710	16.22	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		425.91000	0.42591	285,660	16.23	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,924.34000	2.92434	3,387,820	16.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,278.89000	1.27889	1,102,060	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,117.09000	6.11709	6,554,770	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,318.32000	1.31832	1,137,600	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,017.02000	6.01702	6,450,810	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,874.54000	2.87454	2,571,900	18.00	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,576.78000	3.57678	3,888,650	18.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,128.43000	1.12843	966,930	16.94	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,528.84000	6.52884	6,981,850	16.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,240.19000	1.24019	1,067,230	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,218.31000	6.21831	6,659,860	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,259.52000	1.25952	1,084,630	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,167.62000	6.16762	6,607,240	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		393.50000	0.39350	322,870	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,236.42000	10.23642	10,780,300	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,615.52000	2.61552	2,365,300	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,385.59000	6.38559	6,777,200	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,641.28000	2.64128	2,389,440	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,344.17000	6.34417	6,734,160	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,667.17000	2.66717	2,413,710	18.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,302.97000	6.30297	6,691,340	18.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,877.41000	4.87741	4,522,790	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,471.84000	4.47184	4,768,250	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,910.16000	4.91016	4,554,200	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,444.53000	4.44453	4,739,600	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,943.26000	4.94326	4,585,960	16.70	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,417.66000	4.41766	4,711,390	16.70	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,793.74000	2.79374	2,543,530	14.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,921.42000	6.92142	7,322,280	14.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.48	Call		2,817.70000	2.81770	2,566,030	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,879.69000	6.87969	7,279,090	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,841.77000	2.84177	2,588,650	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,838.16000	6.83816	7,236,110	14.36	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											32,220,455,213.10	412,860	321,85
R209	On	03/11/2022	Bond Future			11.65374	64.45774	11.56365	64.89963	15.68	2,449,394.12	38	17,5
R209	On	02/02/2023	Bond Future			11.78734	65.66381	11.69403	66.11352	16.60	303,695,121.25	4,625	6,6
R209	On	04/05/2023	Bond Future			11.90343	63.85185	11.80410	64.32319	16.95	0.00	0	3,4
R209	On	03/08/2023	Bond Future			12.01500	65.19236	11.91281	65.67005	15.04	0.00	0	
R209	On	02/11/2023	Bond Future			12.13097	63.41419	12.02749	63.89041	13.24	0.00	0	
Total R209 Future											306,144,515.37	4,663	27,67
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	14.40	0.00	0	6,0
R209	On	03/11/2022	Bond Future	9.25	Put		12,986.90000	12.98690	13,428,790	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,417.39000	11.41739	11,859,280	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.29000	0.00029	0,100	14.28	0.00	0	5,7
R209	On	03/11/2022	Bond Future	10.00	Put		8,407.41000	8.40741	8,849,110	14.28	0.00	0	6,0
R209	On	03/11/2022	Bond Future	11.50	Call		893.61000	0.89361	684,100	15.68	0.00	0	1,1
R209	On	03/11/2022	Bond Future	11.50	Put		1,208.43000	1.20843	1,440,810	15.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		2,445.06000	2.44506	2,089,640	16.64	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		344.39000	0.34439	430,860	16.64	0.00	0	5,7
R209	On	03/11/2022	Bond Future	11.01	Call		166.83000	0.16683	105,920	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,979.85000	2.97985	3,360,830	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		174.27000	0.17427	111,170	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,934.96000	2.93496	3,313,750	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		181.95000	0.18195	116,620	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,890.36000	2.89036	3,266,920	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		9.94000	0.00994	4,710	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,569.70000	5.56970	6,006,360	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		101.20000	0.10120	60,890	14.66	0.00	0	1,1
R209	On	03/11/2022	Bond Future	10.90	Put		3,493.69000	3.49369	3,895,270	14.66	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		159.60000	0.15960	100,830	14.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,025.01000	3.02501	3,408,130	14.79	0.00	0	4,5
R209	On	02/02/2023	Bond Future	10.79	Call		726.39000	0.72639	621,470	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,325.10000	5.32510	5,669,890	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		738.73000	0.73873	632,490	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,284.08000	5.28408	5,627,550	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		714.31000	0.71431	610,690	15.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,366.45000	5.36645	5,712,540	15.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,766.85000	1.76685	1,597,280	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,202.36000	5.20236	5,504,130	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,234.15000	5.23415	4,914,560	18.09	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,033.13000	2.03313	2,184,880	18.09	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,577.74000	1.57774	1,420,860	16.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,581.32000	5.58132	5,895,780	16.05	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,731.57000	1.73157	1,564,320	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,269.87000	5.26987	5,573,960	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,749.07000	1.74907	1,580,660	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,235.94000	5.23594	5,538,870	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		500.07000	0.50007	435,320	15.82	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		9,986.90000	9.98690	10,393,490	15.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,666.02000	3.66602	3,410,380	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,538.42000	3.53842	3,760,470	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,691.29000	3.69129	3,434,640	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,516.86000	3.51686	3,737,900	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,640.82000	3.64082	3,386,180	15.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,560.11000	3.56011	3,783,160	15.26	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,011.82000	2.01182	1,834,670	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,307.15000	5.30715	5,606,220	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,029.55000	2.02955	1,851,340	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,275.26000	5.27526	5,573,270	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,993.92000	1.99392	1,817,850	12.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,338.92000	5.33892	5,639,070	12.65	0.00	0	
Total R209 Option											0.00	0	58,27
Total For R209											306,144,515.37	4,663	85,94
R210	On	03/11/2022	Bond Future			226.23286	226.23286	226.21588	226.21588		57,463,146.44	254	10
R210	On	02/02/2023	Bond Future			230.52174	230.52174	230.50283	230.50283		58,552,521.96	254	37
R210	On	04/05/2023	Bond Future			232.17807	232.17807	232.20257	232.20257		0.00	0	
R210	On	03/08/2023	Bond Future			237.09994	237.09994	237.11263	237.11263		0.00	0	
R210	On	02/11/2023	Bond Future			238.93591	238.93591	238.90789	238.90789		0.00	0	
Total R210 Future											116,015,668.40	508	47
Total For R210											116,015,668.40	508	47
R213	On	03/11/2022	Bond Future			11.13759	79.25683	11.06253	79.59858	11.29	0.00	0	33,62
R213	On	02/02/2023	Bond Future			11.29642	80.73981	11.21801	81.08738	12.00	0.00	0	
R213	On	04/05/2023	Bond Future			11.42651	78.83480	11.34102	79.20471	12.11	0.00	0	
R213	On	03/08/2023	Bond Future			11.55472	80.48928	11.46626	80.86257	10.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.69537	78.63110	11.60607	78.99819	9.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	33,62
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	7.97	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,498.04000	9.49804	9,839,790	7.97	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	7.84	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,181.77000	9.18177	9,523,520	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	6.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,267.56000	3.26756	3,598,570	8.42	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,131.61000	3.13161	3,459,280	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.01000	0.00001	0,000	6.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,149.20000	5.14920	5,490,940	6.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1.73000	0.00173	0,630	7.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,118.94000	4.11894	4,459,590	7.34	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			21.98000	0.02198	11,240	8.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,846.34000	5.84634	6,188,090	6.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			24.50000	0.02450	12,710	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,222.00000	3.22200	3,551,960	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			27.22000	0.02722	14,320	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,176.68000	3.17668	3,505,530	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			30.16000	0.03016	16,080	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			98.40000	0.09840	81,680	11.87	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			9,974.46000	9.97446	10,305,310	11.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			416.12000	0.41612	359,320	11.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,031.02000	6.03102	6,321,790	11.47	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			559.24000	0.55924	487,130	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,209.80000	5.20980	5,485,260	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			567.38000	0.56738	494,440	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,170.09000	5.17009	5,444,720	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			575.62000	0.57562	501,840	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,130.52000	5.13052	5,404,310	11.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			694.93000	0.69493	609,820	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,678.84000	4.67884	4,941,300	11.38	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			785.84000	0.78584	692,630	11.42	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,391.87000	4.39187	4,646,230	11.42	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			5,010.72000	5.01072	4,735,780	13.13	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			797.58000	0.79758	870,210	13.13	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,379.20000	4.37920	4,610,800	11.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,684.91000	1.68491	1,545,690	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,350.00000	4.35000	4,580,690	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,701.35000	1.70135	1,561,210	11.69	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	Op Interr
R213	On	04/05/2023	Bond Future	10.75	Put		4,321.15000	4.32115	4,550,920	11.69		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,668.80000	1.66880	1,530,490	11.68		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,421.86000	3.42186	3,214,810	10.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,816.45000	2.81645	2,982,690	10.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,446.22000	3.44622	3,238,380	10.74		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,798.91000	2.79891	2,964,360	10.74		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,470.37000	3.47037	3,261,730	10.75		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,781.20000	2.78120	2,945,850	10.75		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,021.96000	4.02196	4,238,530	8.87		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,991.40000	1.99140	1,842,590	8.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,071.30000	4.07130	4,289,580	8.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,009.45000	2.00945	1,859,790	8.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,046.73000	4.04673	4,264,160	8.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,027.27000	2.02727	1,876,750	8.87		0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	38,90
R214	On	03/11/2022	Bond Future			11.77195	61.94838	11.68185	62.40777	17.08		805,328.94	13	24,77
R214	On	02/02/2023	Bond Future			11.90098	63.10750	11.80767	63.57503	18.10		820,397.50	13	64,50
R214	On	04/05/2023	Bond Future			12.00733	61.09652	11.90840	61.58548	18.60		0.00	0	
R214	On	03/08/2023	Bond Future			12.11088	62.37900	12.00918	62.87479	17.00		0.00	0	
R214	On	02/11/2023	Bond Future			12.22041	60.39322	12.11738	60.88848	15.98		0.00	0	
Total R214 Future												1,625,726.44	26	89,28
R214	On	03/11/2022	Bond Future	11.34	Call		391.57000	0.39157	271,550	16.29		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,185.23000	2.18523	2,524,600	16.29		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		405.72000	0.40572	282,490	16.31		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,145.75000	2.14575	2,481,910	16.31		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		420.16000	0.42016	293,690	16.32		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,106.62000	2.10662	2,439,540	16.32		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,015.94000	1.01594	881,430	17.03		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,921.07000	4.92107	5,254,090	17.03		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,031.41000	1.03141	895,430	17.05		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,881.02000	4.88102	5,212,570	17.05		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,047.15000	1.04715	909,700	17.06		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,841.30000	4.84130	5,171,380	17.06		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,062.92000	1.06292	923,990	17.07		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		4,801.69000	4.80169	5,130,290	17.07		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,570.25000	2.57025	2,323,600	18.19		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,608.94000	2.60894	2,829,820	18.19		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,999.26000	4.99926	5,292,500	18.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.37	Call		2,192.87000	2.19287	1,995,920	18.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,966.84000	4.96684	5,258,850	18.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,213.95000	2.21395	2,015,770	18.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,934.60000	4.93460	5,225,380	18.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,171.90000	2.17190	1,976,180	18.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,191.41000	4.19141	3,913,830	17.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,554.85000	3.55485	3,773,060	17.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,218.25000	4.21825	3,939,690	17.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,533.46000	3.53346	3,750,690	17.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,245.38000	4.24538	3,965,830	17.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,512.43000	3.51243	3,728,670	17.21	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,804.81000	5.80481	6,101,320	15.42	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,500.81000	2.50081	2,304,110	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,870.91000	5.87091	6,169,470	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,520.34000	2.52034	2,322,610	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,837.79000	5.83779	6,135,320	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,539.95000	2.53995	2,341,200	15.42	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											1,625,726.44	26	92,48
Total for Bond											58,947,943,671.13	713,529	1,622,53
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			810.89600	810.89600	814.65400	814.65400				0.00	0	92
GOVI On 02/02/2023 GOVI			826.03700	826.03700	829.86400	829.86400				0.00	0	
GOVI On 04/05/2023 GOVI			842.87600	842.87600	846.93800	846.93800				0.00	0	
GOVI On 03/08/2023 GOVI			860.53900	860.53900	864.64200	864.64200				0.00	0	
GOVI On 02/11/2023 GOVI			878.66200	878.66200	882.70600	882.70600				0.00	0	
Total GOVI Future										0.00	0	92
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			57,560.00000	5.75600	95,140,000			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			57,660.00000	5.76600	95,240,000			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			57,760.00000	5.77600	95,340,000			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			209,760.00000	20.97600	248,030,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			209,560.00000	20.95600	247,830,000			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			209,660.00000	20.96600	247,930,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			59,320.00000	5.93200	99,940,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			59,420.00000	5.94200	100,040,000		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			59,220.00000	5.92200	99,840,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			274,220.00000	27.42200	233,190,000		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			274,120.00000	27.41200	233,090,000		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			274,320.00000	27.43200	233,290,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			30,940.00000	3.09400	71,380,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			31,040.00000	3.10400	71,480,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			31,140.00000	3.11400	71,580,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	92
Total for GOVI												0.00	0	92
AL37	On	03/11/2022	Index Future			825.41200	825.41200	825.27100	825.27100			0.00	0	
AL37	On	02/02/2023	Index Future			840.82500	840.82500	840.68000	840.68000			0.00	0	
AL37	On	04/05/2023	Index Future			857.96500	857.96500	857.97600	857.97600			0.00	0	
AL37	On	03/08/2023	Index Future			875.94300	875.94300	875.91200	875.91200			0.00	0	
AL37	On	02/11/2023	Index Future			894.39200	894.39200	894.21100	894.21100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			938.26000	938.26000	942.03900	942.03900			0.00	0	
AL7T	On	02/02/2023	Index Future			955.78100	955.78100	959.62800	959.62800			0.00	0	
AL7T	On	04/05/2023	Index Future			975.26400	975.26400	979.37100	979.37100			0.00	0	
AL7T	On	03/08/2023	Index Future			995.70100	995.70100	999.84500	999.84500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,016.67100	1,016.67100	1,020.73300	1,020.73300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			822.50200	822.50200	826.29300	826.29300			0.00	0	12
ALBI	On	02/02/2023	Index Future			837.86000	837.86000	841.72000	841.72000			0.00	0	
ALBI	On	04/05/2023	Index Future			854.94000	854.94000	859.03800	859.03800			0.00	0	
ALBI	On	03/08/2023	Index Future			872.85500	872.85500	876.99600	876.99600			0.00	0	
ALBI	On	02/11/2023	Index Future			891.23900	891.23900	895.31700	895.31700			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			319.27500	319.27500	319.02700	319.02700				0.00	0	70
IGOV On 02/02/2023 Index Future			325.31500	325.31500	325.06200	325.06200				0.00	0	
IGOV On 04/05/2023 Index Future			332.02400	332.02400	331.82700	331.82700				0.00	0	
IGOV On 03/08/2023 Index Future			339.05700	339.05700	338.84000	338.84000				0.00	0	
IGOV On 02/11/2023 Index Future			346.27200	346.27200	345.99200	345.99200				0.00	0	
Total IGOV Future										0.00	0	70
Total For IGOV										0.00	0	70
Total for Index										0.00	0	82
JIBAR f On 19/10/2022 Jibar Future			6.46500	93.53500	6.47500	93.52500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.51500	93.48500	6.52000	93.48000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.31500	92.68500	7.32500	92.67500				0.00	0	
JIBAR f On 18/01/2023 Jibar Future			7.34000	92.66000	7.37000	92.63000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.82000	92.18000	7.85000	92.15000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.87000	92.13000	7.90500	92.09500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.18000	91.82000	8.18000	91.82000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.26000	91.74000	8.20000	91.80000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.37000	91.63000	8.28500	91.71500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.34000	91.66000	8.26000	91.74000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.30500	91.69500	8.26000	91.74000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.40000	91.60000	8.36500	91.63500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										58,947,943,671.13	713,529	1,624,700
ABCPI On 07/12/2023 Spot Bond			3.48700	329.57136	3.48700	329.37805				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.50170				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.37479				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.25000	100.95146	10.25000	100.92389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.23000	87.44351	12.23000	87.41515				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.83571				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.42222				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.28945				0.00	0	5,500,000,00
Total ABFN16 SPOT										0.00	0	5,500,000,00
Total For ABFN16										0.00	0	5,500,000,00
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.12867				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.10234				0.00	0	200,000,00
Total ABFN22 SPOT										0.00	0	200,000,00
Total For ABFN22										0.00	0	200,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.23124				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.95828				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.16759				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.21680				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.41103				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.68041				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.45522				0.00	0	140,000,00
Total ABFN32 SPOT										0.00	0	140,000,00
Total For ABFN32										0.00	0	140,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.67000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.73417				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.85499				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.41905				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.58078				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.46245				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.09212				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.98034				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.97989				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.97962				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.37387				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.91255				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.85613				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.34348				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.10410				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.16314				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.13827				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.06637				0.00	0	470,000,00
Total ABFN53 SPOT										0.00	0	470,000,00
Total For ABFN53										0.00	0	470,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.09521				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.11930				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.34271				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.30748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.35772				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.30534				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.60916				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.80122				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.32739				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.34183				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.47000	7.47000	7.47000	155.17373				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	50.15853	100.00000	50.02166				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	163.94926				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.84500	3.84500	3.84500	216.59254				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	236.23365				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			8.79500	8.79500	8.79500	100.53207				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.16500	9.16500	9.16500	107.80128				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.32500	104.29644	7.32500	104.27563				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.85500	108.46096	8.85500	108.43544				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.57500	108.67645	9.57500	108.64883				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.76500	102.34708	7.76500	102.32554				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.70500	97.90001	9.70500	97.87439				0.00	0	10,000,000,00
Total ABS7 SPOT										0.00	0	10,000,000,00
Total For ABS7										0.00	0	10,000,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.30670	100.00000	13.27692				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.61000	329.13021	3.61000	328.93607				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.04000	12.04000	12.04000	101.08304				0.00	0	300,000,00
Total ABX01 SPOT										0.00	0	300,000,00
Total For ABX01										0.00	0	300,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.44613				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.43373				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.44346				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.44346				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	201.59358				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	204.66701				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.41295				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.89083				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.98407				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.19387				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.94272				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.15411				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.69328				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.49260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.79982				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.12741				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.21703				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.90649				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.89627				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	99.89339				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.46500	96.44137	9.46500	96.41713				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	99.88933				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	99.87579				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.85892				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.90337				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.99408				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.32000	101.85883	9.32000	101.83362				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.14913				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.03652				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.09307				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.80936				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.50241				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.94647				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.03640				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.09294				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.48800				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.10399				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.17857				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.06467				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.04347				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.12119				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.09434				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.02112				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.53024				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.18500	107.14240	8.18500	107.11892				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04: On 29/05/2024 Spot Bond			10.03500	102.29675	10.03500	102.26954				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.09000	89.09149	13.09000	89.06080				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.02500	197.54022	6.02500	197.41100				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.40479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.69068				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.46064				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.58018				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.17550				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.33000	251.50796	5.33000	251.34806				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.94000	217.30009	5.94000	217.15839				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.71500	207.50290	4.71500	207.37421				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.31500	115.16547	5.31500	115.09237				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.48426				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.47462				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.38244				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	101.18992				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.05348				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.03369				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.56147				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.40104				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.40922				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.05206				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.84500	4.84500	4.84500	112.32943				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.47500	5.47500	5.47500	102.93421				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.52597				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.59273				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN331 On 09/05/2024 Spot Bond					0.00000	101.32645				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.92976				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.42500	113.65532	5.42500	113.58285				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.41538				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.99483				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.54810				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39983				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39983				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.85319				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.63963				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.54968				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.99390				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.49206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.49465				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.49465				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.58856				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.72930				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.96572				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.41300				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.39355				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.45573				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.69466				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.48083				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.34435				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.35384				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.47024				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.74592				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.56583				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.91822				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.91769				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.78000	9.78000	9.78000	101.70000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.50500	11.50500	11.50500	100.27819				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.41965				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.60121				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.05091				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.58975				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	112.08000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.29000	11.29000	11.29000	99.89110				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.00261				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.45840				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.45840				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.40667				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.86000	96.67406	10.86000	96.64613				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.04000	96.31504	10.04000	96.28927				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.59000	95.21557	10.59000	95.18874				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.59000	95.21557	10.59000	95.18874				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.16500	101.72460	9.16500	101.69983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.11500	102.11276	11.11500	102.08274				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.06500	102.10283	11.06500	102.07295				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.56500	102.03051	10.56500	102.00197				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.56500	102.03051	10.56500	102.00197				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.25117				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.49697				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.08994				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.20000	101.68029	11.20000	101.65019				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.29000	100.50433	11.29000	101.10526				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.15000	101.40964	11.15000	101.37974				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.85760				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56 On 24/04/2025 Spot Bond					0.00000	101.73863				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.72866				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.41854				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.38120				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.54686				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	101.47764				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	94.29184				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.60500	101.69309	9.60500	101.66709				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.01275				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.91231				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.77673				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.75729				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.04171				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.54417				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.74581				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.38267				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.40820				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.40756				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.12250				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.58095				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.38793				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.03173				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.24122				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.44959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.49021				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.81838				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.71280				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.62678				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.01493				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.34521				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.90299				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.17889				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.30080				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.34155				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.47099				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.48959				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.03461				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.13528				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.34382				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.54383				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.67247				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.87439				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.74176				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.42757				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.43067				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.85289				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.35411				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.69086				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.25344				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.34868				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.66804				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.28159				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.58901				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.93324				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.76687				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.62666				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.95072				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.34787				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.41204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.41825				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.52250				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.55666				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.51259				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.48592				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.29384	10.29384	10.29384	103.92690				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.66820				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.47500	10.47500	10.47500	101.69378				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.72593				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.54673				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.54874				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.75568				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.35996				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.18532				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.23746				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.01160				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.47653				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	93.06660				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.01458				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.07885				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.07869				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	99.97481				0.00	0	200,000,00
Total ASN831 SPOT										0.00	0	200,000,00
Total For ASN831										0.00	0	200,000,00
ASN832 On 14/04/2027 Spot Bond					0.00000	99.97768				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.97768				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.72603				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.47130				0.00	0	4,880,000,00
Total ASN837 SPOT										0.00	0	4,880,000,00
Total For ASN837										0.00	0	4,880,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	99.82589				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.82697				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.82697				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.75036				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	102.86896				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.45424				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.46504				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.49743				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.76726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.75689				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.41214				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.42471				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.95079				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.85636				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.60124				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	104.76168				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	104.02489				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.63357				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.63357				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	100.53682				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.51900				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.51900				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.33911				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.38083				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.49284				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.48664				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	101.52522				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.66809				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	99.88570				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.35742				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.54465				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.74000	104.36040	11.74000	102.14238				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.48044				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.17063				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.40583				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.80788				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.66061				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.60271				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.58799				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.51134				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.52078				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.53769				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.54590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.38084				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.30550				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN930 On 20/12/2025 Spot Bond					0.00000	100.24491				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN930 On 06/02/2023 Spot Bond					0.00000	100.15222				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.33647				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN930 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total ASN937 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For ASN937									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
ASN930 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN938 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN938									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN950 On 20/06/2027 Spot Bond					0.00000	100.31607			0.00	0		
Total ASN950 SPOT									0.00	0		
Total For ASN950									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	100.87411			0.00	0		
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	101.36379			0.00	0		
Total BAW29 SPOT									0.00	0		
Total For BAW29									0.00	0		
BAW33 On 13/10/2023 Spot Bond			7.75000	98.50899	7.75000	98.48842			0.00	0		
Total BAW33 SPOT									0.00	0		
Total For BAW33									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	100.97660				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.75051				0.00	0	450,000,00
Total BAW36 SPOT										0.00	0	450,000,00
Total For BAW36										0.00	0	450,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.02034				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.20926				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.95232				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.97767				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.49000	12.49000	12.49000	99.57213				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.59977				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.46720				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.77999				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.52070				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.58969				0.00	0	
Total BAYA82 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA82										0.00	0	
BAYA8 ⁸ On 31/12/2023 Spot Bond					0.00000	100.40800				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 ⁵ On 31/03/2023 Spot Bond					0.00000	100.42287				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8 ⁶ On 31/03/2024 Spot Bond					0.00000	100.54095				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 ⁷ On 31/03/2024 Spot Bond					0.00000	102.96096				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 ⁸ On 30/06/2024 Spot Bond					0.00000	98.40022				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 ⁰ On 30/06/2024 Spot Bond					0.00000	100.53751				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 ⁰ On 30/06/2023 Spot Bond					0.00000	100.38303				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 ¹ On 30/09/2024 Spot Bond					0.00000	100.39120				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 ² On 30/09/2024 Spot Bond					0.00000	100.38253				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 ³ On 30/06/2025 Spot Bond					0.00000	101.29533				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 ⁴ On 30/06/2025 Spot Bond					0.00000	100.37922				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 ⁵ On 30/09/2025 Spot Bond					0.00000	99.51988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.40914				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.40824				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.39642				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.45138				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.66681				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.46039				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.87213				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.45176				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.44855				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.45138				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.45176				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			9.59500	9.59500	9.59500	93.68832				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.56894				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.88852				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67184				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.67019				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.43917				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.51671				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55455				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.47198				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.58410				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.28205				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.54602				0.00	0	
Total BID10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.22500	105.35359	8.22500	105.33051				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.93316				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.42290				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.83052				0.00	0	80,000,00
Total BID15 SPOT										0.00	0	80,000,00
Total For BID15										0.00	0	80,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.36355				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.37226				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.73573				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02359				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.47000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.90800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.95600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.19900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2: On 10/11/2022 Spot Bond					0.00000	101.09741				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.24698				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.01529				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.00985				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.95806				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.26955				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.16275				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.35286				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.39160				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.11247				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.26567				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	100.33036				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.70009				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.27453				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.14815				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.09000	106.12954	9.09000	106.10377				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.39000	107.25616	9.39000	107.22927				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.94000	103.44396	9.94000	103.41625				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.98000	10.98000	10.98000	99.45578				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.95313				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.11636				0.00	0	
Total CGR46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.18312				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.69024				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.67536				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.38518				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.92082	4.77000	101.22300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.08000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.37978				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.24000	102.40796	9.24000	102.38240				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	106.48945	8.70700	104.13300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.71519				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.31195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.58000	99.35680	11.58000	99.32591				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	110.69431	6.50000	102.34700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.91100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.23194				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.22391				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.90000	154.60273	5.90000	154.50222				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.34000	153.12850	6.34000	153.02718				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.26082				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 04/09/2024 Spot Bond			8.88500	103.11423	8.88500	103.08947				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.16357				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.04756				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.67353				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.73185				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.50509				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.43940				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.52083				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.39500	104.52870	10.39500	104.49906				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.04217				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.56390				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.86266				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.57749				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.96848				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.79946				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.79513				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.06547				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.56390				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.44041				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.88550				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.82000	101.34449	10.82000	101.31548				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.43804				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.66036				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.89926				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.29200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.07967				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.29000	100.60297	10.29000	100.57554				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.34000	99.83445	10.34000	99.80664				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.43000	103.56635	10.43000	103.53773				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.48000	10.48000	10.48000	306.38096				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	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.25565				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.25036				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.01222				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.89121				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	137.41500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.31980				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.79000	102.63345	10.79000	102.61823				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.29000	103.92657	10.29000	103.89823				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.61774				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.08688				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.23432				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.73492				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.25978				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.52000	102.79697	10.52000	102.76833				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	101.30099				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.26492				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.50593				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.47755				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.88862				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.24526				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.30673				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.55914				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.88784				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.09393				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.81969				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.10023				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.42535				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.43223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.26010				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.32000	154.97097	4.32000	124.61114				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.32945				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.48771				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.99866				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.76000	9.76000	9.76000	102.39355				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.23584				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.53031				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42535				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.42535				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.34500	9.34500	9.34500	100.63678				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.32466				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.43667				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.58791				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.90895				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.02726				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.92000	103.93335	9.92000	103.90585				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.62717				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.70929				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.67594				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.04162				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	93.58400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.00484				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.53534				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.85825				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.52278				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.52686				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.68222				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.53500	102.32426	7.53500	102.30358				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.22821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.15052				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.16000	59.67266	13.16000	78.71786				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.98338				0.00	0	500,000,00
Total CLN629 SPOT										0.00	0	500,000,00
Total For CLN629										0.00	0	500,000,00
CLN629 On 19/08/2025 Spot Bond			10.99000	97.85802	10.99000	97.82959				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.22372				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.99346				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.02958				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.30862				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.70797				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.99392				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.21924				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	101.36545				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.30886				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.91677				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.99816				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.41814				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.78576				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.41879				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.34106				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.84110				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.21924				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.02475				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.21924				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	94.44200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.48686				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.34468				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.88641				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.23700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.66900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.18200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.00547				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.24684				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.41633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.31389				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.70523				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.91277				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.32379				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.89697	158.02961	4.89697	128.34635				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.89697	158.02961	4.89697	128.34718				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.34619				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.40589				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.39566				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.92001				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.25923				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.63200				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.38036				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.38990				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.46021				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.45507				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.45485				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.79972				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.42167				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.40479				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.45915				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.68840				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.18019				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.65519				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.76094				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.16557				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.08778				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.59454				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.24924				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.43573				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.19344				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.39611				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.67920				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.92144				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.48488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.12371				0.00	0	1,400,000.00
Total CLN713 SPOT										0.00	0	1,400,000.00
Total For CLN713										0.00	0	1,400,000.00
CLN713 On 21/06/2025 Spot Bond					0.00000	100.39848				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.39848				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.39848				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.72085				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.50081				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.72088				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	81.04236				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.72535				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.75054				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.36937				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.36937				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.36937				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.37531				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.37531				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.37531				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.24195				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.27689				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.91340				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.40455				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.50922				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.05794				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.77834				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.02229				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.60500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.76751				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.20430				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.35875				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.49700				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.35200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.93208				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.98859				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.40473				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.70601				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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 CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.54285				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.22377				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	101.47190				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.88742				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	100.48413				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.46523				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	101.74914				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	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.30147				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.46382				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.47293				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.47190				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.50190				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	105.18165				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	97.42948				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.14822				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.56854				0.00	0	
Total CLN772 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.96137				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.75891				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.22000	7.22000	7.22000	119.84159				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.89251				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.05555				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	101.51686				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.52682				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.56286				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.71593				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.57659				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.59849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.33910				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.35699				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.33910				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.24295				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.07562				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.09000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.73202				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.33917				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.71623				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.72573				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.72573				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.95654				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.01187				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 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	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.53279				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	102.00622				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.73583				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.96251				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.59650				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.37187				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.59500	93.71231	9.59500	93.68832				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.37472				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.79802				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.71631				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.73583				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.51688				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.71631				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.33916				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.71631				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.71631				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.71598				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.71631				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.90290				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.71608				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.57637				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.74898				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.71598				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.81000	9.81000	9.81000	101.10886				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	100.95064				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.95079				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.95080				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.95070				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.33917				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.40779				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.31806				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.33500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.79700				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.74500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.66115				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.49914				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.49485				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.33916				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.33917				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.33880				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.84573				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.47343				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.41214				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.43823				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.47734				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.48974				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.53144				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.75563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.69546				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.82152				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.44320				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.40592				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.63632				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.39555				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	96.88800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.83800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.18683				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.57033				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.47720				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	101.49698				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.48702				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87(On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.08507				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	100.95064				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.42146				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.88454				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.85434				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	101.46486				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	101.19159				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.23584				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.23450				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.74137				0.00	0	
Total CLN881 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.12373				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.50106				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.28783				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.28783				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.10814				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.25784				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.52000	5.52000	5.52000	121.24803				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.37725				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.33310				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.27378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.25262				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.25309				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.18862				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.16091				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.85500	105.76681	9.85500	105.73903				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.56000	103.22184	11.56000	103.19015				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.94500	102.37468	10.94500	102.34488				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.32000	100.18075	9.32000	100.15625				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.35000	88.34034	13.35000	88.30898				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.94000	93.38383	11.94000	93.35425				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	100.70328				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.98128				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.10866				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.69000	10.69000	10.69000	103.67490				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.90360				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.25556				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.03493				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.00806				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.39882				0.00	0	2,000,000,00
Total DTF001 SPOT										0.00	0	2,000,000,00
Total For DTF001										0.00	0	2,000,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.31686				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.43312				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.44558				0.00	0	
Total DTF004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.83500	102.02164	7.83500	102.00036				0.00	0	200,000,00
Total DV23 SPOT										0.00	0	200,000,00
Total For DV23										0.00	0	200,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	76.49701	100.00000	76.34462				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	76.49701	100.00000	76.34462				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.40500	101.82955	9.40500	101.80412				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.47646	9.69000	101.45037				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.47646	9.69000	101.45037				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.89000	96.87682	10.89000	96.84892				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.01000	93.21703	12.01000	93.18749				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.53789	10.10000	101.51071				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.53789	10.10000	101.51071				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.56576				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.83486				0.00	0	10,000,000,00
Total DVF24 SPOT										0.00	0	10,000,000,00
Total For DVF24										0.00	0	10,000,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	99.39381				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.94653				0.00	0	
Total DVF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.97547				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.52447				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.61511				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.09674				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.36762				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.76613				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.42526				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.91694				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.37140				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.55120				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.57002				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.79500	102.31783	8.79500	102.29351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.59000	114.94623	5.59000	114.87215				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.31500	102.47199	5.31500	102.40694				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	146.99438	2.25000	146.91310				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.10500	159.50195	4.10500	159.40584				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.07000	145.12203	4.07000	145.03475				0.00	0	20,000,00
Total EL29 SPOT										0.00	0	20,000,00
Total For EL29										0.00	0	20,000,00
EL30 On 29/07/2030 Spot Bond			4.07500	140.10973	4.07500	140.02540				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.41000	118.27958	5.41000	118.20412				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.28500	104.95828	5.28500	104.89175				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	146.99438	2.25000	146.91310				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	163.71371				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.05477				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	150.74018				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	125.12638				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.26229				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.02175				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.50131				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.21417				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.93073				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.96336				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.32170				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.56926				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	100.31220				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	104.12109				0.00	0	
Total ELN019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	98.54099				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.00000	103.11147	11.00000	103.08148				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.91000	12.91000	12.91000	95.46192				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.96000	12.96000	12.96000	94.30164				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			11.09000	11.09000	11.09000	102.00098				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.09000	11.09000	11.09000	101.48650				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.89000	12.89000	12.89000	97.38167				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.17500	12.17500	12.17500	99.07423				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.39000	15.39000	15.39000	92.62103				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.09326				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63686				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF015 On 13/12/2025 Spot Bond					0.00000	100.52601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.28347				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.80087				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.89081				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.67090				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.50574				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.68517				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.20208				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.47046				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.15845				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.18155				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.58843				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond					0.00000	101.48735				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00(On 22/06/2024 Spot Bond					0.00000	100.35546				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00(On 08/10/2024 Spot Bond					0.00000	100.01362				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00(On 11/11/2022 Spot Bond					0.00000	101.13362				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	101.35428				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.13407				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.18076				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.15731				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.20401				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.15760				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.10307				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	101.14975				0.00	0	
Total ERSA30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.38500	102.85649	7.38500	102.83610				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.11831	10.00000	102.09110				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.03000	93.99906	10.03000	93.97380				0.00	0	2,805,812,80
Total ES26 SPOT										0.00	0	2,805,812,80
Total For ES26										0.00	0	2,805,812,80
ES26/R On 02/04/2026 Spot Bond			7.85000	100.25416	7.85000	100.23296				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.56000	70.95177	12.47000	71.34297				0.00	0	960,287,60
Total ES33 SPOT										0.00	0	960,287,60
Total For ES33										0.00	0	960,287,60
ES33/R On 15/09/2033 Spot Bond			7.50000	100.59158	7.50000	100.57112				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.83000	73.21325	12.74000	73.66408			34,641,000,000,000.00	2,700,000,000	1,042,621,90	
Total ES42 SPOT									14,641,000,000,000.00	2,700,000,000	1,042,621,90	
Total For ES42									14,641,000,000,000.00	2,700,000,000	1,042,621,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.98951	8.50000	103.96586				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.88000	11.88000	11.88000	100.59573				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.41500	14.41500	14.41500	95.56238				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.74996				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.28594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.99401				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.18178				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.54937				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.82589				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.74904				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.49397				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.00573				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.06237				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.07654				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.23915				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.14283				0.00	660,000,000	330,000,000
Total FRB24 SPOT										0.00	660,000,000	330,000,000
Total For FRB24										0.00	660,000,000	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.27034				0.00	0	2,010,000,000
Total FRB25 SPOT										0.00	0	2,010,000,000
Total For FRB25										0.00	0	2,010,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.71143				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.67000	105.24198	9.67000	105.21483				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.99092				0.00	0	800,000,000
Total FRB28 SPOT										0.00	0	800,000,000
Total For FRB28										0.00	0	800,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.15787				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.59000	95.69472	9.59000	95.67024				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.71788				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.35344				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.35941				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.29000	330.27977	3.29000	330.08778				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	163.85856				0.00	0	
Total FRBI25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.76500	217.59284	3.76500	217.46344				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	112.69637				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	229.75971				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.42500	97.31323	5.42500	97.25103				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.42100	98.48092	5.42100	98.41814				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.09000	9.09000	9.09000	83.65617				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.15000	9.15000	9.15000	82.69932				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	159.31406				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.22373				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.28552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.71813				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.96900	9.96900	9.96900	101.76249				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.00108				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.44966				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			4.94000	4.94000	4.94000	121.17567				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.60262				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.39644				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			4.77000	4.77000	4.77000	119.01684				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.39802				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.19988				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.21594				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.78562				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.59212				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.91492				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.97428				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	102.02348				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.88627				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.87833				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.39049				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	100.44206				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(O)n 20/06/2024 Spot Bond					0.00000	100.48065				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(O)n 13/10/2026 Spot Bond					0.00000	99.41131				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(O)n 15/09/2033 Spot Bond					0.00000	100.53435				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.61747				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.43709				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.48037				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.58669				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.44618				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.22507				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.60892				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.83575				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.27815				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	99.91602				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.20273				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.90013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.89857				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.26007				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.55992				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.39269				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.91172				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.51244				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.81510				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.02897				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.74284				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.66424				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.89272				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	101.97004				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.92319				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.81120				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.75676				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.77231				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.38208				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.77209				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.64660				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.29998				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.46208				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.47296				0.00	0	
Total FRC364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.80592				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	89.87029				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.94631				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.59895				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.76070				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.83758				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.83103				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	90.24879				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.94596				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	86.84559				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	86.68384				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.40401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.54338				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.45245				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.10123				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.10123				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.07790				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.07790				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.00180				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.78773				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.89005				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.64912				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.53345				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 11/11/2024 Spot Bond					0.00000	101.42548				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.42246				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.78770				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.60964				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.86000	14.86000	14.86000	97.40911				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.71992				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.85743				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.93240				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.27000	11.27000	11.27000	99.86551				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.61662				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.62228				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.56000	13.56000	13.56000	103.47670				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.26500	11.26500	11.26500	102.00917				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.19710				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.59201				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.75000	11.75000	11.75000	99.14243				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.78773				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.93177				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.05516				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.00837				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.03430				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.00942				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	92.84834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.93159				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.05056				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.99232				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.78773				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.47343				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.48197				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.48197				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.97449				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.78762				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.34164				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.35905				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42 On 21/06/2027 Spot Bond					0.00000	100.45455				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42 On 31/10/2027 Spot Bond					0.00000	101.21993				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.31356				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.09089				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.17506				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.06719				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.17506				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.13212				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.86534				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.44920				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			10.15500	10.15500	10.15500	101.19553				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.17366				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.17551				0.00	0	
Total FRC439 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC439									0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.26745			0.00	0	
Total FRC440 SPOT									0.00	0	
Total For FRC440									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.97000	107.80128	4.97000	107.73362			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.16500	117.26353	5.16500	117.18956			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.42980			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.99793			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.47196			0.00	0	2,200,000,00
Total FRJ24 SPOT									0.00	0	2,200,000,00
Total For FRJ24									0.00	0	2,200,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.56822			0.00	0	250,000,00
Total FRJ25 SPOT									0.00	0	250,000,00
Total For FRJ25									0.00	0	250,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.76857			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.84127			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.88546			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.91229			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83658			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 ⁵ On 20/04/2029 Spot Bond					0.00000	101.45207				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.34925				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.62800	4.62800	4.62800	106.73846				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	117.61444				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.22249				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.27500	115.72054	5.27500	115.64722				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.31000	229.60267	5.31000	229.45679				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.41500	113.79161	5.41500	113.71909				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	229.45679				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.40000	159.76232	4.40000	159.66481				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	112.91496	3.70500	112.84813				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			5.21500	116.55914	5.21500	116.48547				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.43000	227.19574	5.43000	227.05067				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.48000	226.20182	5.48000	226.05708				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.58000	162.67304	3.58000	162.57730				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.51000	225.60799	5.51000	225.46347				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.41500	113.79161	5.41500	113.71909				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.20500	212.85154	4.20500	212.72246				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.16500	104.09042	6.16500	104.02202				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.41500	210.63032	4.41500	210.50139				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.47500	210.00055	4.47500	209.87166				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.02000	215.79554	6.02000	215.65437				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.11500	104.70541	6.11500	104.63674				0.00	0	
Total FRS134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	113.71909				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.39500	114.06482	5.39500	113.99218				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.28500	212.00223	4.28500	211.87319				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.79000	220.15547	5.79000	220.01279				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.41500	210.63032	4.41500	210.50139				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.41500	210.63032	4.41500	210.50139				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.81600	217.03715	3.81600	216.90780				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.35000	159.93796	4.35000	159.84055				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.76500	206.98683	4.76500	206.85819				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.80500	206.57505	4.80500	206.44645				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.32000	160.04345	4.32000	159.94610				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.28000	212.05520	4.28000	211.92616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	206.34365				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	99.91570				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.90979				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.52386				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.39405				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	150.69896				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.01972				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	180.41718				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	274.17547				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.27761				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	101.41873				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.25887				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.93136				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	99.97804				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.07480				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	100.35619				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	100.39269				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	101.24129				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	117.36775				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	106.45311				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.19644				0.00	0	

Contract 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	100.93565				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	69.48217				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.95666				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	99.61630				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.46391				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	93.12578				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.71865				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	108.92051				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.53517				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
FRS26 On 28/02/2031 Spot Bond					0.00000	101.00035				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.33736				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	110.78097				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.33918				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.33771				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.39831				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.52778				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.33305				0.00	0	
Total FRS280 SPOT										0.00	0	
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	100.35207				0.00	0	
Total FRS282 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.76500	10.76500	10.76500	94.29046				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.76500	10.76500	10.76500	94.29046				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.63835				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.88300				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.08400	12.08400	12.08400	89.12357				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.67222				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.35852				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	93.07371				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	104.94893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	100.34728				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.17272				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.16729				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.78773				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	101.03114				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31(On 21/09/2023 Spot Bond			10.09000	10.09000	10.09000	101.06737				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311(On 21/09/2023 Spot Bond					0.00000	100.43741				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312(On 28/09/2025 Spot Bond					0.00000	102.08813				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36(On 07/12/2023 Spot Bond			2.80000	2.80000	2.80000	331.86293				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37(On 07/12/2023 Spot Bond			2.18000	334.31366	2.18000	334.12933				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43(On 07/12/2023 Spot Bond			2.54000	2.54000	2.54000	332.81060				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62(On 04/11/2026 Spot Bond					0.00000	101.40769				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64(On 26/01/2042 Spot Bond			5.11500	107.87353	5.11500	107.80565				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81(On 30/10/2042 Spot Bond			4.80000	68.43110	4.80000	113.61156				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85(On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	162.97298				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87(On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	161.96813				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90(On 07/12/2023 Spot Bond			3.60000	3.60000	3.60000	328.97196				0.00	0	
Total FRS90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.64500	7.64500	7.64500	100.95690			7,645,000,000,000.00	1,000,000,000	500,000,00
Total FRX23 SPOT									7,645,000,000,000.00	1,000,000,000	500,000,00
Total For FRX23									7,645,000,000,000.00	1,000,000,000	500,000,00
FRX24 On 10/12/2024 Spot Bond			8.99500	107.04632	8.99500	107.02059			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.84000	104.29584	8.84000	104.27132			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.26500	101.09732	9.26500	101.07217			9,635,600,000,000.00	1,040,000,000	539,316,60
Total FRX26 SPOT									9,635,600,000,000.00	1,040,000,000	539,316,60
Total For FRX26									9,635,600,000,000.00	1,040,000,000	539,316,60
FRX27 On 07/03/2027 Spot Bond			9.71000	102.70750	9.71000	102.68060			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.60000	104.43799	9.60000	104.41139			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.44500	98.46889	10.44500	98.44166			10,653,900,000,000.00	1,020,000,000	510,000,00
Total FRX30 SPOT									10,653,900,000,000.00	1,020,000,000	510,000,00
Total For FRX30									10,653,900,000,000.00	1,020,000,000	510,000,00
FRX31 On 21/02/2031 Spot Bond			10.33400	96.77716	10.33400	96.75066			34,928,920,000,000.00	3,380,000,000	2,090,000,00
Total FRX31 SPOT									34,928,920,000,000.00	3,380,000,000	2,090,000,00
Total For FRX31									34,928,920,000,000.00	3,380,000,000	2,090,000,00
FRX32 On 31/03/2032 Spot Bond			11.02000	97.50185	11.02000	97.47311			4,408,000,000,000.00	400,000,000	200,000,00
Total FRX32 SPOT									4,408,000,000,000.00	400,000,000	200,000,00
Total For FRX32									4,408,000,000,000.00	400,000,000	200,000,00
FRX45 On 14/04/2045 Spot Bond			12.06000	68.74981	12.06000	68.72781			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.10908			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.94880			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.91338				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.93743				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.94450				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.34854				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.41834				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.45323				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.43539				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.76163				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.90163				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.21714				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.89967				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.94226				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.23459				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.39000	117.98065	4.39000	117.90859				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.97570				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.36400	101.61164	8.36400	101.58889				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.42419				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.10000	102.57470	8.10000	102.55233				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.91811				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.73574				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.73088				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.44123				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.08552				0.00	0	
Total GRT26G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.34374				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.54805				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.97329				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.80513				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.98215				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.28077				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.69355				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.40052				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.28963				0.00	0	10,000,000.00
Total GRT38 SPOT										0.00	0	10,000,000.00
Total For GRT38										0.00	0	10,000,000.00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.43346				0.00	0	6,500,000.00
Total GRT39 SPOT										0.00	0	6,500,000.00
Total For GRT39										0.00	0	6,500,000.00
GRT40 On 20/11/2022 Spot Bond					0.00000	100.94623				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.20708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.38663				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.08070				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.33586				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.05151				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.50342				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.52614				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.90827				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.42524				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.33917				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.19371				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.26135				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T22 On 31/07/2027 Spot Bond					0.00000	100.25415				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.39930				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.82219				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.39549				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.35898				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.61525				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.54541				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.29024				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.28679				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.30245				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.41000	329.84801	3.41000	329.65519				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.59000	3.59000	3.59000	334.65257				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.17500	97.12821	11.17500	97.09951			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.12000	77.38594	5.12000	108.91921			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.29000	83.17384	12.29000	83.14689			0.00	0	4,139,062,10
Total HWAY34 SPOT									0.00	0	4,139,062,10
Total For HWAY34									0.00	0	4,139,062,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.91870	100.00000	10.89467			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.32000	82.32971	12.32000	82.30297			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.91517	100.00000	10.89114			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.81130			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.90000	165.13671	2.90000	165.04252		054,430,800,000,000.00	1,053,252,000,000	675,793,936,00	
Total I2025 SPOT								54,430,800,000,000.00	053,252,000,000	675,793,936,00	
Total For I2025								54,430,800,000,000.00	053,252,000,000	675,793,936,00	
I2029 On 31/03/2029 Spot Bond			3.90000	118.89652	3.92000	118.68363		929,923,970,000,000.00	494,852,300,000	318,814,152,10	
Total I2029 SPOT								929,923,970,000,000.00	494,852,300,000	318,814,152,10	
Total For I2029								929,923,970,000,000.00	494,852,300,000	318,814,152,10	
I2033 On 28/02/2033 Spot Bond			4.45000	113.01118	4.47000	112.73632		315,971,639,250,000.00	520,443,065,000	450,384,729,30	
Total I2033 SPOT								15,971,639,250,000.00	520,443,065,000	450,384,729,30	
Total For I2033								15,971,639,250,000.00	520,443,065,000	450,384,729,30	
I2038 On 31/01/2038 Spot Bond			4.51500	126.89679	4.51500	126.81895		424,994,241,000,000.00	94,129,400,000	538,259,264,00	
Total I2038 SPOT								24,994,241,000,000.00	94,129,400,000	538,259,264,00	
Total For I2038								24,994,241,000,000.00	94,129,400,000	538,259,264,00	
I2046 On 31/03/2046 Spot Bond			4.52500	112.29158	4.52500	112.22252		025,095,310,000,000.00	226,540,400,000	446,694,767,90	

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 I2046 SPOT										15,095,310,000,000.00	226,540,400,000	446,694,767,90
Total For I2046										15,095,310,000,000.00	226,540,400,000	446,694,767,90
I2050 On 31/12/2050 Spot Bond			4.56500	114.22761	4.57100	114.03551				290,072,882,000,000.00	63,542,800,000	415,006,302,00
Total I2050 SPOT										10,072,882,000,000.00	63,542,800,000	415,006,302,00
Total For I2050										10,072,882,000,000.00	63,542,800,000	415,006,302,00
IBG01 On 07/02/2025 Spot Bond					0.00000	101.20597				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.24188				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.26000	330.38786	3.26000	330.19608				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.24323				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.22868				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.21667				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.01049				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.99892				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.17700				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.62559				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.54841				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.91976				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.39676				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.23575				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.81586				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.84246				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.95749				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.84646				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.51189				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.20877				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.27433				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.23102				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.20959				0.00	0	1,500,000,00
Total IBL168 SPOT										0.00	0	1,500,000,00
Total For IBL168										0.00	0	1,500,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.00240				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.87777				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.85905				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.07559				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.49243				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.50716				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.01116				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.88282				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.48452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.33167				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.28559				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.69533				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.71481				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.02980				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.67956				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.65194				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.55988				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.62431				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.36164				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.48708				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	101.03896				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.66000	6.66000	6.66000	100.75392				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.66000	6.66000	6.66000	100.77031				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.66000	6.66000	6.66000	100.78508				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.66000	6.66000	6.66000	100.76046				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.19700				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.41891				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.37822				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.09000	10.09000	10.09000	99.09442				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.27500				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.61610				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.65000	8.65000	8.65000	101.97154				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.34156				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.42900				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.87574				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.12394				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.36854				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.63818				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.53030				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.55049				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.38363				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.55000	9.55000	9.55000	101.29195				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.32077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.33027				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.89865				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.46230				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.58594				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.98084				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.88875				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.87340				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.40422				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.46793				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.25505				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.49000	10.49000	10.49000	96.62273				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL245 On 17/08/2027 Spot Bond					0.00000	101.16518				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.41325				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.60000	100.99697	8.60000	100.65373				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		37,000,000,000	18,500,000,00	
Total IBL249 SPOT								10,000,000,000,000.00		37,000,000,000	18,500,000,00	
Total For IBL249								10,000,000,000,000.00		37,000,000,000	18,500,000,00	
IBL60 On 17/02/2024 Spot Bond			8.90500	103.26552	8.90500	103.24108				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.27500	104.14567	7.27500	104.12509				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.92737				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.13000	102.61226	10.13000	102.58471				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.51000	103.52899	11.51000	103.44996				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.71000	104.13168	10.71000	104.10201				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.31275				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.66728				0.00	0	
Total IDCG15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.28653				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.29922				0.00	0	10,000,000,00
Total IDCG17 SPOT										0.00	0	10,000,000,00
Total For IDCG17										0.00	0	10,000,000,00
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.25904				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.42137				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.91486				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	98.15394				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.47670				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.44000	101.60500	9.44000	101.57939				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.62094				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/03/2023 Spot Bond					0.00000	101.93968				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV05 On 22/01/2026 Spot Bond					0.00000	102.82837				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	100.66059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.40731				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.80473				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.90414				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.38116				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.40928				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.36422				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.36218				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.91536				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.25663				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.27377				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.67841				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	99.24021				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.23111				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.54277				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.94096				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.03541				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.07500	203.81983	5.07500	203.69146				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.44151				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.97500	204.83534	4.97500	204.70690				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.17329				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.87500				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.93190				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.59855				0.00	0	
Total IVC147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.76766				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.57263				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.70502				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01853				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.16968				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.78500	102.21749	7.78500	102.19599				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.96882				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.01298				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.83000	101.00221	7.83000	100.98113				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.77242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.83500	100.57160	7.83500	100.55025				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.65210				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.77500	100.56439	7.77500	100.54320				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.97898				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.02767				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.48500	6.48500	6.48500	102.19660				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.64670				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.36561				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.13500	8.13500	8.13500	100.46669				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.83500	8.83500	8.83500	99.74239				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC213 On 26/04/2023 Spot Bond					0.00000	101.56224				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.54501				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.30000	7.30000	7.30000	99.89368				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.05000	98.49318	9.05000	98.46937				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.38000	101.15249	6.38000	101.84943				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.21143				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.87744				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.44559				0.00	0	330,000,0€
Total IVC223 SPOT										0.00	0	330,000,0€
Total For IVC223										0.00	0	330,000,0€
IVC224 On 19/11/2024 Spot Bond					0.00000	101.05174				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.35579				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.77595				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.06000	10.06000	10.06000	98.50237				0.00	0	
Total IVC227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.21442				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.03500	9.03500	9.03500	102.02849				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.94373				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.55161				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.07561				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.00090				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.42158				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										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	100.48395				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.96308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 19/07/2024 Spot Bond					0.00000	100.11646				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	101.65813				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	99.86579				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.11689				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.57111				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.49287				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.49437				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.01417				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.68961				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.02045				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.02120				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP026 On 28/09/2025 Spot Bond					0.00000	100.32837				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.33691				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.70527				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.19000	112.20436	10.19000	112.17407				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.25826				0.00	0	340,000,00
Total LGL08 SPOT										0.00	0	340,000,00
Total For LGL08										0.00	0	340,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.12832				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.02279				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.58508				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.20346				0.00	0	750,000,00
Total LGL12 SPOT										0.00	0	750,000,00
Total For LGL12										0.00	0	750,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.44848				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.43840				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.92692				0.00	0	
Total LRFA3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.98694				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.00815				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.63313				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.68703				0.00	206,497,600	103,248,800
Total MAR02B SPOT										0.00	206,497,600	103,248,800
Total For MAR02B										0.00	206,497,600	103,248,800
MBF06 On 17/11/2023 Spot Bond					0.00000	101.03883				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.94296				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.39488				0.00	0	100,000,000
Total MBF071 SPOT										0.00	0	100,000,000
Total For MBF071										0.00	0	100,000,000
MBF07 On 31/05/2025 Spot Bond					0.00000	100.70467				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.27458				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.39730				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.91815				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.45325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.59602				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.20391				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.65283				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66845				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.35341				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.44000	9.44000	9.44000	106.40373				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.99417				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.27180				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.46181				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.09000	100.51166	10.09000	100.48463				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.91284				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			10.34000	90.55353	10.34000	90.57658				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.10019				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.85500	99.92360	10.85500	99.89491				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.87708				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.37934				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.51677				0.00	0	500,000,00
Total MTN13 SPOT										0.00	0	500,000,00
Total For MTN13										0.00	0	500,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.99844				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00
Total For MTN15										0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.62745				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.04958				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.22290				0.00	0	10,000,000,00
Total MTN19 SPOT										0.00	0	10,000,000,00
Total For MTN19										0.00	0	10,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	101.79955				0.00	0	
Total MTN20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.37674				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.64510				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.03500	96.86100	10.03500	96.83523				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.56375				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.12304				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.83392				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.44766				0.00	28,590,000,000	19,060,000,000
Total MTN27 SPOT										0.00	28,590,000,000	19,060,000,000
Total For MTN27										0.00	28,590,000,000	19,060,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	100.93918				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.13101				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.83753				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.48736				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.51187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.53537				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.02022				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.07674				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.32953				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.06249				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.06263				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.36432				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.45580				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.53340				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.60463				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.42500	103.27185	8.42500	103.24822				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.78500	102.96039	8.78500	102.93634				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.97000	100.68130	10.97000	100.65209				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.75120				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.45799				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.48276				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.55831				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.44545				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.46022				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.35000	102.48583	8.35000	102.46267				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.14800	102.19261	9.14800	102.16778				0.00	0	580,000,00
Total NBK16A SPOT										0.00	0	580,000,00
Total For NBK16A										0.00	0	580,000,00
NBK17 On 22/04/2026 Spot Bond			9.62500	105.70429	9.62500	105.67714				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.64000	105.96031	9.64000	105.93306				0.00	0	
Total NBK20A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.51500	106.62085	9.51500	106.59393				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.68500	104.24485	7.68500	104.22307				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.56800	109.93440	8.56800	109.90934				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.61000	109.62075	9.61000	109.59279				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			8.10500	8.10500	8.10500	102.44106				0.00	0	136,000,00
Total NBK25A SPOT										0.00	0	136,000,00
Total For NBK25A										0.00	0	136,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	103.03662				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	71.20177	100.00000	71.04504				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.76691				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.53500	109.53598	9.53500	109.50825				0.00	0	3,500,000,00
Total NBK27A SPOT										0.00	0	3,500,000,00
Total For NBK27A										0.00	0	3,500,000,00
NBK28 On 02/08/2023 Spot Bond			8.28500	103.27320	8.28500	103.25042				0.00	0	116,000,00
Total NBK28A SPOT										0.00	0	116,000,00
Total For NBK28A										0.00	0	116,000,00
NBK29 On 31/07/2026 Spot Bond			9.01000	106.81431	9.01000	106.78874				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.37500	102.94836	8.37500	102.92540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.18500	105.26043	8.18500	105.23749				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.49051				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.87330				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.36313				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.79121				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.99416				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.02445				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.32768				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.76063				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.13580				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.41950				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	102.07645				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.38991				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.55866				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.45639				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.71518				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.49272				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.83671				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95737				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.06738				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.62098				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.94949				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.38297				0.00	0	
Total NBKB64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.40613				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.93500	100.33452	10.93500	100.30502				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.40302				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.59000	100.55014	10.59000	100.52148				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.40613				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.41095				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.41716				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.79424				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.79424				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.04612				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	101.23092				0.00	0	100,000,00
Total NGL04 SPOT										0.00	0	100,000,00
Total For NGL04										0.00	0	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.69424				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.86449				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.19344				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.02412				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.36317				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.37701				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.29586				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.08830				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.08392				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.95827				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.86741				0.00	0	
Total NGT106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.25440				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.54729				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.81013				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.65543				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.06450				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.89261				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	100.64794				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.36878				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	102.66798				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.72762				0.00	0	1,200,000,00
Total NHM019 SPOT										0.00	0	1,200,000,00
Total For NHM019										0.00	0	1,200,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.57520				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.13503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.43029				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	226.05708				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.78500	3.78500	3.78500	217.24535				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	162.30820				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.81000	4.81000	4.81000	112.56277				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	115.78641				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	161.93238				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.12340	3.45000	270.96461				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	162.64916				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	221.15398				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.57500	219.67739	3.57500	219.54789				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.28500	90.23016	5.28500	115.50821				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.17343				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.92606				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.36192				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.72534				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.56220				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.00277				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.19016				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.47768				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.97772				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.03427				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.76619				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.35652				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.52834				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.69420				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.55297				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.56537				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.05690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.16156				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.57817				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.43294				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.08730				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.47504				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.42820				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.43705				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.51199				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.43705				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.14695				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN120 On 05/11/2026 Spot Bond					0.00000	92.77866				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.41773				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.58833				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.97000	10.97000	10.97000	100.87656				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.49000	10.49000	10.49000	101.20000				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.51500	10.51500	10.51500	100.06839				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.88724				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	120.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	112.98000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	123.56000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	121.36000				0.00	0	
Total NNF016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	119.91194				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
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	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	105.29895				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										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 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.08980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.77340				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.11527				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.01331				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.04811				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.06222				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.18335				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.06987				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.14686				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.09044				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.90164				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.91396				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			8.78500	105.69254	8.78500	105.66721				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			3.69000	211.52626	3.69000	211.40106				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.70000	106.87761	11.70000	106.84441				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02' On 30/11/2028 Spot Bond			100.00000	17.16720	100.00000	17.12920				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	101.46514				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.27608				0.00	0	200,000,00
Total NTC26 SPOT										0.00	0	200,000,00
Total For NTC26										0.00	0	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.77267				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.96514				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.52378				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.13639				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.59958				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.62503				0.00	0	
Total NTC36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.36321				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.46382				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.14810				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.86000	105.23566	8.86000	105.21046				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.26500	106.14790	9.26500	106.12134				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.10904				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.92422				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.77021				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.44439				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.83664				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.46404				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.86486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.96149				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.89078				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.01692				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.85194				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.18500	107.75746	9.19000	107.71347			514,327,167,336,000.00	3,213,318,145,600	2,181,847,036,400	
Total R186 SPOT									14,327,167,336,000.00	213,318,145,600	181,847,036,400	
Total For R186									14,327,167,336,000.00	213,318,145,600	181,847,036,400	
R197 On 07/12/2023 Spot Bond			2.20000	334.24033	2.19000	334.09259			512,162,200,000,000.00	232,801,000,000	519,001,278,600	
Total R197 SPOT									12,162,200,000,000.00	232,801,000,000	519,001,278,600	
Total For R197									12,162,200,000,000.00	232,801,000,000	519,001,278,600	
R202 On 07/12/2033 Spot Bond			4.47000	247.33750	4.48000	246.96535			412,346,772,000,000.00	92,247,600,000	149,903,105,700	
Total R202 SPOT									12,346,772,000,000.00	92,247,600,000	149,903,105,700	
Total For R202									12,346,772,000,000.00	92,247,600,000	149,903,105,700	
R2023 On 28/02/2023 Spot Bond			7.22500	101.13244	7.18500	101.12784			071,425,454,835,000.00	148,294,180,600	155,244,180,600	
Total R2023 SPOT									1,425,454,835,000.00	148,294,180,600	155,244,180,600	
Total For R2023									1,425,454,835,000.00	148,294,180,600	155,244,180,600	
R2030 On 31/01/2030 Spot Bond			10.74500	87.96238	10.67500	88.25506			759,926,044,451,000.00	3,328,052,679,800	1,699,986,816,700	
Total R2030 SPOT									9,926,044,451,000.00	328,052,679,800	599,986,816,700	
Total For R2030									9,926,044,451,000.00	328,052,679,800	599,986,816,700	
R2032 On 31/03/2032 Spot Bond			11.21000	83.31251	11.14000	83.64348			265,664,169,036,000.00	1,450,995,911,600	1,237,110,893,800	
Total R2032 SPOT									5,664,169,036,000.00	450,995,911,600	237,110,893,800	
Total For R2032									5,664,169,036,000.00	450,995,911,600	237,110,893,800	
R2035 On 28/02/2035 Spot Bond			11.59000	83.43819	11.50000	83.92306			000,952,036,567,000.00	1,466,863,851,300	1,632,020,144,100	
Total R2035 SPOT									10,952,036,567,000.00	466,863,851,300	532,020,144,100	
Total For R2035									10,952,036,567,000.00	466,863,851,300	532,020,144,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.75500	79.42193	11.66500	79.91125			845,409,290,749,500.00	1,007,691,134,900	321,297,278,100
Total R2037 SPOT									15,409,290,749,500.00	007,691,134,900	321,297,278,100
Total For R2037									15,409,290,749,500.00	007,691,134,900	321,297,278,100
R2040 On 31/01/2040 Spot Bond			11.83000	81.15775	11.74000	81.68332			215,872,121,817,000.00	1,032,618,099,900	1,226,311,312,100
Total R2040 SPOT									15,872,121,817,000.00	032,618,099,900	226,311,312,100
Total For R2040									15,872,121,817,000.00	032,618,099,900	226,311,312,100
R2044 On 31/01/2044 Spot Bond			11.81000	78.09299	11.72000	78.62861			548,345,308,002,000.00	893,170,644,200	1,506,036,627,300
Total R2044 SPOT									18,345,308,002,000.00	893,170,644,200	506,036,627,300
Total For R2044									18,345,308,002,000.00	893,170,644,200	506,036,627,300
R2048 On 28/02/2048 Spot Bond			11.74500	76.94854	11.65000	77.53010			754,728,232,100,500.00	3,343,101,594,900	3,269,876,079,100
Total R2048 SPOT									54,728,232,100,500.00	343,101,594,900	269,876,079,100
Total For R2048									54,728,232,100,500.00	343,101,594,900	269,876,079,100
R209 On 31/03/2036 Spot Bond			11.61000	64.17241	11.52000	64.59643			452,300,641,084,000.00	728,019,004,400	701,985,804,400
Total R209 SPOT									52,300,641,084,000.00	728,019,004,400	701,985,804,400
Total For R209									52,300,641,084,000.00	728,019,004,400	701,985,804,400
R210 On 31/03/2028 Spot Bond			3.08000	225.21601	3.07500	225.14300			343,715,064,000,000.00	111,595,800,000	192,100,236,100
Total R210 SPOT									13,715,064,000,000.00	111,595,800,000	192,100,236,100
Total For R210									13,715,064,000,000.00	111,595,800,000	192,100,236,100
R213 On 28/02/2031 Spot Bond			11.08500	78.90597	11.01000	79.22668			840,870,769,562,500.00	1,068,188,612,500	1,253,707,017,200
Total R213 SPOT									10,870,769,562,500.00	068,188,612,500	253,707,017,200
Total For R213									10,870,769,562,500.00	068,188,612,500	253,707,017,200
R214 On 28/02/2041 Spot Bond			11.73000	61.67416	11.64000	62.11619			140,910,113,372,000.00	864,527,716,400	623,760,369,400
Total R214 SPOT									10,910,113,372,000.00	864,527,716,400	623,760,369,400
Total For R214									10,910,113,372,000.00	864,527,716,400	623,760,369,400
RDFB12 On 27/11/2022 Spot Bond					0.00000	100.88650			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.75234			0.00	0	4,280,000,000
Total RDFB14 SPOT									0.00	0	4,280,000,000
Total For RDFB14									0.00	0	4,280,000,000
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.00337			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.48287			0.00	0	
Total RDFB17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.44049				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.41697				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.36413				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.40911				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.02713				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.62948				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.33929				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.34711				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.36610				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.38388				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.73207				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.10260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.01678				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.40294				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.80742				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.30615				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.02902				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.08976				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.86393				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.01880				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.81533				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.79847				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.23929				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.34839				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.40080				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.37603				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.35891				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.39966				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.37234				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.42762				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.39183				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.49587				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.43943				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.76340				0.00	5,000,000,000	5,000,000,000
Total RN2027 SPOT										0.00	5,000,000,000	5,000,000,000
Total For RN2027										0.00	5,000,000,000	5,000,000,000
RW23 On 10/12/2023 Spot Bond			9.07600	103.71746	9.07600	103.69231				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.82500	96.72125	11.82500	96.69090				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.31000	94.51826	12.31000	94.48742				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.77579				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.35500	95.98089	11.35500	95.95193				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.62321				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.79214				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.55500	105.60811	9.55500	105.58133				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.95307				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.97000	102.93597	8.97000	102.91143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.61500	98.91159	9.61500	98.88635				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.93000	102.75841	9.93000	102.73120				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.16000	102.31388	9.16000	102.28857				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.21800	101.61809	9.21800	101.59321				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.06000	95.36210	11.06000	95.33422				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.61500	104.35860	7.61500	104.33697				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.42500	107.64793	9.42500	107.62100				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.07000	107.46547	10.07000	107.43679				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.20000	102.81023	7.20000	102.79044				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.62573				0.00	0	300,000,00
Total SBS47 SPOT										0.00	0	300,000,00
Total For SBS47										0.00	0	300,000,00
SBS51 On 31/01/2024 Spot Bond			8.93000	8.93000	8.93000	102.95510				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	103.65696				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.45926				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.67149				0.00	0	1,000,000,00
Total SBS57 SPOT										0.00	0	1,000,000,00
Total For SBS57										0.00	0	1,000,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.42484				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.09099				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.81520				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.68968				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.10500				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.57954				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.42959				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.15787				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.76191				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.26285				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.18904				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.77633				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.56586				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.52975				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.59220				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76			3.28000	330.31580	3.28000	330.12389				0.00	0	
SBSI11 On 07/12/2023 Spot Bond										0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	226.05708				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.79897				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.51128				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.43910				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.83025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.89909				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.13460				0.00	0	1,000,000,00
Total SBT107 SPOT										0.00	0	1,000,000,00
Total For SBT107										0.00	0	1,000,000,00
SBT107 On 13/07/2027 Spot Bond					0.00000	99.99987				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 13/02/2023 Spot Bond					0.00000	102.05644				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	101.78497				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.04000	105.18763	9.04000	105.16223				0.00	0	680,000,00
Total SBT203 SPOT										0.00	0	680,000,00
Total For SBT203										0.00	0	680,000,00
SBT203 On 16/04/2024 Spot Bond					0.00000	99.83816				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.53190				0.00	0	88,000,00
Total SBT206 SPOT										0.00	0	88,000,00
Total For SBT206										0.00	0	88,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	105.24512				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.82025				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	101.04226				0.00	0	26,650,000,00
Total SBT209 SPOT										0.00	0	26,650,000,00
Total For SBT209										0.00	0	26,650,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.35717				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.48271				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.14000	93.88472	10.14000	93.85949				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.27002				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.55019				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.18178				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.16570				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.21374				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.24603				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.24602				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.22994				0.00	0	
Total SLRB7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.19780				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.24582				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.27812				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.27006				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.26200				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.30998				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.88000	101.44264	8.88000	101.41901				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.85060				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.54982				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.17634				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.92185				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.93881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA15 On 21/08/2025 Spot Bond					0.00000	100.92524				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA16 On 21/08/2027 Spot Bond					0.00000	100.94490				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.12397				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.14575				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.86691				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	99.92516				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.48093				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.35035				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.02003				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.01962				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.95944				0.00	0	1,100,000.00
Total SSA07 SPOT										0.00	0	1,100,000.00
Total For SSA07										0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.43536				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	159.66481				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.16500	107.82768	9.16500	107.80128				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.50000	81.64291	10.50000	81.61983				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.30172				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.58500	101.15969	8.58500	101.13632				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.31500	115.16547	5.31500	115.09237				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.27288				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.50718				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.53787				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.22000	3.22000	3.22000	330.34051				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.60537				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.42066				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	161.77165				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	113.71909				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.76000	4.76000	4.76000	112.89709				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.25500	4.25500	4.25500	212.19121				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.87003				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.85658				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.49761				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.48698				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.07055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.56894				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.42014				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.88717				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.59060				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.39984				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	228.55091				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.49656				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.90605				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.68089				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			11.34000	85.32165	11.34000	85.29608				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.45923				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.23500	212.53258	4.23500	212.40352				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.53500	225.11460	5.53500	224.97020				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.20203				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	94.05197				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.52294				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.68827				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.96463				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.69969				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.35571				0.00	0	
Total SSN140 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.56414				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.04664				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.06639				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.87372				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.55777				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.70442				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.55878				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	101.94008				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.58527	111.19945	4.58527	111.13090				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.59000	46.59445	4.59000	113.64649				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.80157				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.45958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.98127				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.07674				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.75308				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.68000	98.62333	9.68000	98.59771				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.02232				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.01505				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.93594				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.04893				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.95838				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.94425				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.95838				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.81000	99.30318	7.81000	99.28251				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.32000	99.39179	8.32000	99.36977				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.29113				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.29928				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.27838				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.42051				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.39794				0.00	0	960,000,0€
Total TFS154 SPOT										0.00	0	960,000,0€
Total For TFS154										0.00	0	960,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.89120				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.23552				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.62121				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.10519				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	99.79679				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.02064				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.86720				0.00	3,500,000,000	6,130,000,000
Total TFS165 SPOT										0.00	3,500,000,000	6,130,000,000
Total For TFS165										0.00	3,500,000,000	6,130,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.84368				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.22031				0.00	0	70,000,000
Total TFS167 SPOT										0.00	0	70,000,000
Total For TFS167										0.00	0	70,000,000
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.10797				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.60545				0.00	0	300,000,000
Total TFS169 SPOT										0.00	0	300,000,000
Total For TFS169										0.00	0	300,000,000
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.50964				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.95363				0.00	0	610,000,000
Total TFS171 SPOT										0.00	0	610,000,000
Total For TFS171										0.00	0	610,000,000
TFS172 On 22/02/2027 Spot Bond					0.00000	101.02786				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.98620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			10.20500	10.20500	10.20500	103.77841				0.00	0	110,000,00
Total TH15A3 SPOT										0.00	0	110,000,00
Total For TH15A3										0.00	0	110,000,00
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.97136				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.95299				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.01805				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.02790				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.02047				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.08448				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.09643				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.05056				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.57427				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.45102				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.35132				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.95863				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.09000	100.22373	9.09000	100.19953				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96570				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96146				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.36000	99.80236	6.36000	99.78539				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.99257				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21201				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.04630				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.03640				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10424				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.08587				0.00	0	
Total TH16C3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33999				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.45982				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.38934				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.02193				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.00075				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.99369				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.07275				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.04029				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.03605				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.33219				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.28006				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.24765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.85959				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.88085				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.30649				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.33175				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.36790				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.27745				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.86500	102.24188	8.86500	102.21738				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.63673				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.05151				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.66000	98.91822	9.66000	98.89273				0.00	0	10,000,000.00
Total TL28 SPOT										0.00	0	10,000,000.00
Total For TL28										0.00	0	10,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	101.12869				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	101.20884				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.27256				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.66874				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.08500	106.41230	9.08500	106.38661		3,634,000,000,000.00		400,000,000	425,091,200	
Total TN23 SPOT								3,634,000,000,000.00		400,000,000	425,091,200	
Total For TN23								3,634,000,000,000.00		400,000,000	425,091,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	53.08461	100.00000	52.96776				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.04000	100.11175	10.04000	100.08511		33,332,800,000,000.00		3,320,000,000	1,710,992,700	
Total TN25 SPOT								33,332,800,000,000.00		3,320,000,000	1,710,992,700	
Total For TN25								33,332,800,000,000.00		3,320,000,000	1,710,992,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.73636	100.00000	19.69293				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.49000	93.91444	11.49000	93.88594		483,729,000,000,000.00		42,100,000,000	23,591,739,100	
Total TN27 SPOT								483,729,000,000,000.00		42,100,000,000	23,591,739,100	
Total For TN27								483,729,000,000,000.00		42,100,000,000	23,591,739,100	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.94398	100.00000	13.91329				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.60500	95.95679	11.60500	95.92738				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.25500	91.35835	12.25500	91.32850		22,059,000,000,000.00		1,800,000,000	900,000,000	
Total TN30 SPOT								22,059,000,000,000.00		1,800,000,000	900,000,000	
Total For TN30								22,059,000,000,000.00		1,800,000,000	900,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.68888	8.00000	114.66417				0.00	0	
Total TN30/R2030 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.70700	94.02683	12.70700	93.99535			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.86500	85.44898	12.86500	85.41972		15,952,600,000,000.00	1,240,000,000	641,529,900	
Total TN40 SPOT								15,952,600,000,000.00	1,240,000,000	641,529,900	
Total For TN40								15,952,600,000,000.00	1,240,000,000	641,529,900	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.14394	10.75000	100.11513		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	101.43706		0.00	0		
Total TNF25 SPOT								0.00	0		
Total For TNF25								0.00	0		
TNF27 On 07/02/2027 Spot Bond					0.00000	101.50791		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			5.80000	101.69030	5.80000	101.83101		0.00	0		
Total TNI33 SPOT								0.00	0		
Total For TNI33								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.57548		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.37055		0.00	0		
Total TR5A12 SPOT								0.00	0		
Total For TR5A12								0.00	0		
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.37724		0.00	0		
Total TR5A21 SPOT								0.00	0		
Total For TR5A21								0.00	0		
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.38656		0.00	0		
Total TR5A22 SPOT								0.00	0		
Total For TR5A22								0.00	0		
TR5A31 On 20/06/2026 Spot Bond			8.21000	98.47750	8.21000	100.49774		0.00	0		
Total TR5A31 SPOT								0.00	0		
Total For TR5A31								0.00	0		
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.09529				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.29500	103.78384	8.29500	103.76042				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.14781				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.39245				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.29977				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.58500	100.90642	8.58500	100.88312				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.22000	99.20158	9.22000	99.17702				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.49510				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.44247				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.42136				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.40272				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.52365				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.52365				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.96136				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.85160				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.36426				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.01047				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.91509				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.56030				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	99.88282				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.97538				0.00	0	
Total TWC419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.19103				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.69624				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.11545				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.32134				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.28546				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.80330				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.51000	100.51862	11.51000	100.48754				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.12564				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.17043				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.14973				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.25404				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.27812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B01 On 15/05/2026 Spot Bond					0.00000	101.31662				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48661				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.51866				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.15642				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.26203				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.11164				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.68066				0.00	0	2,500,000,0€
Total VKE16 SPOT										0.00	0	2,500,000,0€
Total For VKE16										0.00	0	2,500,000,0€
VKE18 On 27/08/2024 Spot Bond					0.00000	101.07312				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.80401				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.82848				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.50955				0.00	0	470,000,0€
Total WHL03 SPOT										0.00	0	470,000,0€
Total For WHL03										0.00	0	470,000,0€

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									2.45e+017	3,597,602,438,700	331,265,700,200
Total for SPOT :									2.45e+017	597,602,438,700	331,265,700,200
Total Futures									2.45e+017	597,603,152,229	331,267,146,900
Total Options									0.00	0	177,950
Grand Total:									2.45e+017	597,603,152,229	331,267,324,900