



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: 02/08/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			11.98707	75.85034	12.11488	75.23236			0.00	0	
ES33	On	03/11/2022	Bond Future			12.19194	73.26714	12.32502	72.64010			0.00	0	
ES33	On	02/02/2023	Bond Future			12.38321	74.58739	12.51186	73.99575			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.56786	72.19282	12.69661	71.61443			0.00	0	
ES33	On	03/08/2023	Bond Future			12.72541	73.70037	12.87601	73.03857			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.32594	74.35320	12.45352	73.64299			0.00	0	
ES42	On	03/11/2022	Bond Future			12.51258	71.27133	12.64542	70.55063			0.00	0	
ES42	On	02/02/2023	Bond Future			12.68073	72.55742	12.81029	71.86972			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.85013	69.65456	12.98048	68.97816			0.00	0	
ES42	On	03/08/2023	Bond Future			12.99147	71.11268	13.14098	70.35169			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			163.04998	163.04998	162.71552	162.71552			0.00	0	4,05

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future		165.63455	165.63455	165.29647	165.29647			154,868,304.25	935	7,48
I2025	On	02/02/2023	Bond Future		166.91638	166.91638	166.67726	166.67726			0.00	0	1,9
I2025	On	04/05/2023	Bond Future		170.04002	170.04002	169.85279	169.85279			0.00	0	
I2025	On	03/08/2023	Bond Future		171.81434	171.81434	171.46113	171.46113			0.00	0	
Total I2025 Future											154,868,304.25	935	13,46
Total For I2025											154,868,304.25	935	13,46
I2029	On	04/08/2022	Bond Future		119.90554	119.90554	119.44784	119.44784			33,573,551.20	280	1,48
I2029	On	03/11/2022	Bond Future		120.54807	120.54807	120.08434	120.08434			33,753,459.60	280	1,7
I2029	On	02/02/2023	Bond Future		122.71858	122.71858	122.32301	122.32301			0.00	0	7
I2029	On	04/05/2023	Bond Future		123.71666	123.71666	123.35501	123.35501			0.00	0	
I2029	On	03/08/2023	Bond Future		126.29100	126.29100	125.80336	125.80336			0.00	0	
Total I2029 Future											67,327,010.80	560	3,94
Total For I2029											67,327,010.80	560	3,94
I2033	On	04/08/2022	Bond Future		114.01524	114.01524	112.94986	112.94986			57,007,620.00	500	3,5
I2033	On	03/11/2022	Bond Future		114.48854	114.48854	113.40738	113.40738			57,244,270.00	500	1,2
I2033	On	02/02/2023	Bond Future		116.54965	116.54965	115.52113	115.52113			0.00	0	5,9
I2033	On	04/05/2023	Bond Future		117.34659	117.34659	116.33769	116.33769			0.00	0	
I2033	On	03/08/2023	Bond Future		119.78816	119.78816	118.64662	118.64662			0.00	0	
Total I2033 Future											114,251,890.00	1,000	10,78
Total For I2033											114,251,890.00	1,000	10,78
I2038	On	04/08/2022	Bond Future		127.91425	127.91425	125.91061	125.91061			0.00	0	3,4
I2038	On	03/11/2022	Bond Future		129.94187	129.94187	127.90777	127.90777			0.00	0	5,0
I2038	On	02/02/2023	Bond Future		130.36874	130.36874	128.37932	128.37932			0.00	0	
I2038	On	04/05/2023	Bond Future		132.80900	132.80900	130.82565	130.82565			0.00	0	
I2038	On	03/08/2023	Bond Future		133.58942	133.58942	131.43971	131.43971			0.00	0	
Total I2038 Future											0.00	0	8,52
Total For I2038											0.00	0	8,52
I2046	On	04/08/2022	Bond Future		116.83008	116.83008	115.47911	115.47911			0.00	0	4,8
I2046	On	03/11/2022	Bond Future		116.70509	116.70509	115.33379	115.33379			0.00	0	15,8
I2046	On	02/02/2023	Bond Future		118.80682	118.80682	117.48453	117.48453			0.00	0	
I2046	On	04/05/2023	Bond Future		118.99056	118.99056	117.68302	117.68302			0.00	0	
I2046	On	03/08/2023	Bond Future		121.46814	121.46814	120.01959	120.01959			0.00	0	
Total I2046 Future											0.00	0	20,65
Total For I2046											0.00	0	20,65
I2050	On	04/08/2022	Bond Future		118.15641	118.15641	117.05653	117.05653			0.00	0	1,9
I2050	On	03/11/2022	Bond Future		120.02944	120.02944	118.91307	118.91307			0.00	0	9,7
I2050	On	02/02/2023	Bond Future		120.06635	120.06635	119.00537	119.00537			0.00	0	
I2050	On	04/05/2023	Bond Future		122.31370	122.31370	121.27319	121.27319			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			122.65668	122.65668	121.47843	121.47843			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	04/08/2022	Bond Future			8.95172	106.90451	9.07472	106.45420		5.54	21,380,902.00	200	40,22
R186	On	03/11/2022	Bond Future			9.14103	108.57277	9.27301	108.11653		5.63	30,617,521.14	282	66,18
R186	On	02/02/2023	Bond Future			9.29464	105.20426	9.41632	104.80773		5.60	0.00	0	
R186	On	04/05/2023	Bond Future			9.44743	107.15115	9.56777	106.78289		5.30	0.00	0	
R186	On	03/08/2023	Bond Future			9.54228	104.05837	9.70969	103.57857		5.17	0.00	0	
Total R186 Future												51,998,423.14	482	106,41
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	7.35	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			3,521.42000	3.52142	3,071,110	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,483.38000	3.48338	3,033,070	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,445.35000	3.44535	2,995,040	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			8,089.43000	8.08943	7,639,120	7.35	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	5.36	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			4,170.67000	4.17067	3,720,360	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,536.07000	2.53607	2,986,380	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			0.00000	0.00000	0,000	6.52	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			339.95000	0.33995	437,280	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,941.30000	2.94130	2,582,390	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			347.09000	0.34709	445,960	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,912.89000	2.91289	2,555,520	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			354.34000	0.35434	454,770	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,884.61000	2.88461	2,528,800	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			704.64000	0.70464	869,290	5.61	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,965.54000	1.96554	1,673,950	5.61	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Call			181.04000	0.18104	239,840	5.57	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Put			3,855.71000	3.85571	3,458,270	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,029.85000	4.02985	3,712,320	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			428.01000	0.42801	507,930	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,002.38000	4.00238	3,685,770	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			415.38000	0.41538	493,470	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,057.62000	4.05762	3,739,180	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			421.55000	0.42155	500,550	5.38	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			960.32000	0.96032	1,081,140	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,244.19000	3.24419	2,996,750	5.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/05/2023	Bond Future	8.84	Call		970.99000	0.97099	1,092,710	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,223.49000	3.22349	2,976,950	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		950.06000	0.95006	1,069,980	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		3,265.32000	3.26532	3,016,980	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		2,244.24000	2.24424	2,497,520	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,157.67000	2.15767	1,931,150	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		2,260.89000	2.26089	2,515,150	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,145.78000	2.14578	1,920,240	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		2,227.63000	2.22763	2,479,930	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,169.61000	2.16961	1,942,110	5.31	0.00	0	
Total R186 Option											0.00	0	19,24
Total For R186											51,998,423.14	482	125,66
R197	On	04/08/2022	Bond Future			331.40070	331.40070	331.28668	331.28668		0.00	0	1
R197	On	03/11/2022	Bond Future			336.65385	336.65385	336.54138	336.54138		0.00	0	8
R197	On	02/02/2023	Bond Future			333.89030	333.89030	333.98798	333.98798		0.00	0	
R197	On	04/05/2023	Bond Future			340.14078	340.14078	340.35340	340.35340		0.00	0	
R197	On	03/08/2023	Bond Future			338.07658	338.07658	337.96793	337.96793		0.00	0	
Total R197 Future											0.00	0	94
Total For R197											0.00	0	94
R202	On	04/08/2022	Bond Future			245.86862	245.86862	244.92717	244.92717		0.00	0	5,6
R202	On	03/11/2022	Bond Future			249.76603	249.76603	248.81211	248.81211		0.00	0	6,14
R202	On	02/02/2023	Bond Future			249.57513	249.57513	248.76130	248.76130		0.00	0	46
R202	On	04/05/2023	Bond Future			254.24617	254.24617	253.50133	253.50133		0.00	0	
R202	On	03/08/2023	Bond Future			254.67931	254.67931	253.67698	253.67698		0.00	0	
Total R202 Future											0.00	0	12,21
Total For R202											0.00	0	12,21
R2023	On	04/08/2022	Bond Future			7.02223	103.81685	6.98192	103.83863	0.75	52,842,776.65	509	22,36
R2023	On	03/11/2022	Bond Future			7.57387	101.51574	7.49767	101.53894	0.45	0.00	0	12,29
Total R2023 Future											52,842,776.65	509	34,66
R2023	On	04/08/2022	Bond Future	6.03	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		516.82000	0.51682	538,600	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		511.36000	0.51136	533,140	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		505.91000	0.50591	527,690	0.58	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		0.59000	0.00059	0,370	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		382.01000	0.38201	404,990	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.64000	0.00064	0,400	0.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			379.00000	0.37900	401,960	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.69000	0.00069	0,440	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			375.98000	0.37598	398,930	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												52,842,776.65	509	34,66
R2030	On	04/08/2022	Bond Future			10.33075	88.27920	10.46336	87.65605		9.04	16,773,048.00	190	36,64
R2030	On	03/11/2022	Bond Future			10.50989	89.65683	10.64873	89.02484		9.51	0.00	0	67,11
R2030	On	02/02/2023	Bond Future			10.66891	87.24387	10.80196	86.65710		9.58	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.83003	88.85893	10.96305	88.29075		9.24	0.00	0	
R2030	On	03/08/2023	Bond Future			10.96161	86.68487	11.12275	86.01867		9.25	0.00	0	
Total R2030 Future												16,773,048.00	190	108,96
R2030	On	04/08/2022	Bond Future	10.95	Call			2,239.76000	2.23976	2,862,170	10.39	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			0.74000	0.00074	0,000	10.39	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,458.88000	4.45888	3,835,730	6.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,409.06000	4.40906	3,785,910	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,359.27000	4.35927	3,736,120	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	14.52	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,911.13000	10.91113	10,287,980	14.52	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	10.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,942.63000	6.94263	6,319,480	10.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,312.76000	3.31276	2,862,720	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			699.72000	0.69972	884,130	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,552.04000	4.55204	5,070,770	10.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,278.91000	3.27891	2,831,330	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			502.61000	0.50261	389,350	10.62	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			316.72000	0.31672	418,430	9.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,754.00000	4.75400	4,223,720	9.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			686.53000	0.68653	868,480	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			713.09000	0.71309	899,960	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,245.27000	3.24527	2,800,150	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			856.33000	0.85633	1,068,450	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,920.13000	2.92013	2,500,260	9.28	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			3,825.04000	3.82504	4,217,590	10.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,460.43000	1.46043	1,266,210	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			920.90000	0.92090	1,086,440	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,581.59000	4.58159	4,160,360	9.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	10.00	Call			933.25000	0.93325	1,100,400	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			945.73000	0.94573	1,114,480	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,513.92000	4.51392	4,095,900	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			708.08000	0.70808	844,550	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,253.54000	5.25354	4,803,240	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			738.99000	0.73899	879,880	9.12	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,731.37000	1.73137	1,509,450	9.96	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			861.01000	0.86101	1,018,660	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,753.48000	4.75348	4,324,360	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			317.88000	0.31788	388,400	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,730.21000	7.73021	7,213,960	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			587.69000	0.58769	705,540	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,547.68000	4.54768	4,128,060	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			697.92000	0.69792	832,940	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,290.25000	5.29025	4,838,500	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			181.26000	0.18126	224,600	9.57	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,518.14000	9.51814	8,974,710	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			253.55000	0.25355	311,630	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,144.02000	5.14402	4,698,140	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,794.04000	1.79404	1,565,980	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,285.62000	3.28562	3,650,470	9.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,449.51000	8.44951	7,920,820	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			268.45000	0.26845	329,460	9.44	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			8,267.73000	8.26773	7,741,970	9.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,792.11000	5.79211	5,323,190	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			4,425.93000	4.42593	4,844,870	10.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,218.92000	1.21892	1,051,090	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			3,176.42000	3.17642	3,535,130	9.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,319.94000	1.31994	1,171,300	10.17	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			7,187.52000	7.18752	7,643,360	10.61	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			952.75000	0.95275	840,410	10.61	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,944.31000	1.94431	2,182,160	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,767.83000	3.76783	3,437,500	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,153.11000	2.15311	2,406,590	8.99	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,497.83000	3.49783	3,183,130	8.99	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,749.76000	3.74976	4,095,590	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,165.06000	2.16506	1,942,710	9.52	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,735.69000	1.73569	1,956,610	8.87	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,085.32000	4.08532	3,738,060	8.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,907.62000	1.90762	2,142,620	8.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		3,818.55000	3.81855	3,485,370	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,925.91000	1.92591	2,162,340	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,793.12000	3.79312	3,461,370	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		810.58000	0.81058	937,300	8.82	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put		6,539.76000	6.53976	6,098,300	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		906.55000	0.90655	1,045,040	8.79	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.78	Put		6,130.03000	6.13003	5,700,340	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,125.53000	1.12553	1,289,450	8.72	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put		5,348.05000	5.34805	4,943,790	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		402.59000	0.40259	473,890	9.01	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put		9,144.76000	9.14476	8,647,880	9.01	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		738.30000	0.73830	855,880	8.85	0.00	0	1;
R2030	On	04/05/2023	Bond Future	12.57	Call		7,411.67000	7.41167	7,872,260	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		906.84000	0.90684	799,250	10.67	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call		4,514.76000	4.51476	4,892,840	9.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,776.79000	1.77679	1,586,690	9.77	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call		5,750.63000	5.75063	6,170,170	10.17	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,883.86000	6.88386	6,433,260	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,771.09000	3.77109	4,154,330	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,801.96000	2.80196	2,519,000	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,814.29000	1.81429	2,064,010	8.86	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.40	Put		4,853.91000	4.85391	4,437,430	8.86	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,241.78000	2.24178	2,527,410	9.00	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put		4,214.88000	4.21488	3,834,310	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,834.98000	2.83498	2,549,470	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,746.99000	3.74699	4,128,950	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,818.43000	2.81843	2,534,190	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,145.64000	7.14564	7,655,520	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,368.34000	1.36834	1,212,020	10.63	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	12.89	Call		8,047.19000	8.04719	8,579,180	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,150.01000	1.15001	1,015,800	10.89	0.00	0	3;
R2030	On	03/08/2023	Bond Future	11.34	Call		3,722.95000	3.72295	4,103,640	9.53	0.00	0	
Total R2030 Option											0.00	0	23,8;
Total For R2030											16,773,048.00	190	132,81
R2032	On	04/08/2022	Bond Future			10.77061	88.06417	10.90817	87.33853	10.33	0.00	0	54,6;
R2032	On	03/11/2022	Bond Future			10.94634	85.28564	11.08975	84.54957	11.42	0.00	0	146,8;
R2032	On	02/02/2023	Bond Future			11.10159	86.80243	11.24040	86.10781	11.21	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.25370	84.25017	11.39287	83.57132	11.54	0.00	0	
R2032	On	03/08/2023	Bond Future			11.37497	85.99136	11.53801	85.21498	10.99	0.00	0	2,6;

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Future												0.00	0	204,10
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			643.96000	0.64396	1,220,100	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,551.55000	6.55155	5,825,910	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			4,945.69000	4.94569	5,671,330	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			0.00000	0.00000	0,000	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			46.96000	0.04696	142,150	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			1,148.31000	1.14831	517,860	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			164.15000	0.16415	14,650	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			3,526.45000	3.52645	4,252,080	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			0.01000	0.00001	0,000	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,770.52000	3.77052	3,044,880	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,826.14000	3.82614	3,100,500	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,714.95000	3.71495	2,989,310	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			2.30000	0.00230	6,800	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			2,179.93000	2.17993	1,458,790	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			6,089.65000	6.08965	5,364,010	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			11,037.00000	11.03700	10,311,360	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			8,430.62000	8.43062	7,704,980	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	11.22	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			4,384.92000	4.38492	3,659,280	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,228.79000	3.22879	2,747,440	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,015.27000	1.01527	1,273,070	11.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,194.19000	3.19419	2,715,920	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			347.51000	0.34751	467,020	10.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			5,045.97000	5.04597	4,440,760	10.60	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			718.57000	0.71857	922,450	10.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,854.98000	3.85498	3,322,790	10.82	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			55.98000	0.05598	82,230	10.52	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			3,588.34000	3.58834	3,076,710	10.90	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			997.05000	0.99705	1,251,770	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			6,453.88000	6.45388	5,792,210	10.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			307.08000	0.30708	415,800	10.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Put			5,511.83000	5.51183	4,884,480	10.52	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			35.85000	0.03585	53,600	10.54	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.16	Put			5,276.42000	5.27642	4,659,860	10.56	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			391.78000	0.39178	522,640	10.60	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.56	Call			825.96000	0.82596	1,050,400	10.90	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,812.28000	9.81228	9,093,960	10.54	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			41.70000	0.04170	61,980	10.53	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,523.46000	9.52346	8,807,670	10.53	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,952.06000	8.95206	8,242,240	10.52	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			190.50000	0.19050	264,900	10.44	0.00	0	7%
R2032	On	03/11/2022	Bond Future	11.55	Call			3,409.09000	3.40909	3,921,190	12.17	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,103.92000	1.10392	879,950	12.17	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,274.20000	6.27420	6,916,280	13.19	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			391.73000	0.39173	297,740	13.19	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,447.15000	1.44715	1,693,650	10.66	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.39	Call			997.95000	0.99795	1,188,580	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			726.49000	0.72649	614,310	12.99	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,012.08000	1.01208	1,204,610	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,337.69000	5.33769	4,835,600	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,161.55000	1.16155	1,373,640	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,957.08000	4.95708	4,474,550	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.16	Call			720.02000	0.72002	869,720	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,351.25000	4.35125	3,903,130	10.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			780.97000	0.78097	940,440	10.40	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			6,071.49000	6.07149	5,536,340	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			983.76000	0.98376	1,172,460	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,415.89000	5.41589	4,909,970	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			10,581.76000	10.58176	9,937,970	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,376.80000	5.37680	4,872,810	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			253.48000	0.25348	317,470	10.52	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,718.39000	9.71839	9,087,760	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			512.54000	0.51254	626,850	10.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,442.59000	7.44259	6,862,280	10.45	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,862.50000	1.86250	1,616,070	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,547.81000	4.54781	5,020,390	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,633.78000	1.63378	1,411,740	11.89	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,807.67000	7.80767	8,390,110	12.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,335.29000	6.33529	5,790,370	10.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			193.10000	0.19310	243,930	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	11.69	Call			4,060.47000	4.06047	4,508,660	11.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		4,749.76000	4.74976	4,344,590	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,181.13000	2.18113	2,456,450	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		9,968.40000	9.96840	10,546,100	13.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,719.66000	4.71966	4,316,130	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		823.25000	0.82325	722,100	13.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,693.66000	1.69366	1,926,790	11.03	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,558.43000	5.55843	5,112,710	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,160.72000	2.16072	2,434,400	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,201.65000	2.20165	2,478,620	11.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,689.71000	4.68971	4,287,830	11.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Call		3,326.01000	3.32601	3,680,270	11.66	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		3,437.07000	3.43707	3,112,480	11.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,320.13000	3.32013	2,988,690	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,342.93000	4.34293	4,789,340	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,301.16000	3.30116	2,971,190	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,370.24000	4.37024	4,818,120	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,281.95000	3.28195	2,953,450	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,731.97000	4.73197	5,198,550	11.35	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,042.14000	3.04214	2,732,340	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,315.35000	4.31535	4,760,290	11.21	0.00	0	
Total R2032 Option											0.00	0	36,16
Total For R2032											0.00	0	240,26
R2035	On	04/08/2022	Bond Future			11.03993	89.39576	11.16730	88.63649	11.56	1,271,654,686.00	14,225	83,64
R2035	On	03/11/2022	Bond Future			11.20541	86.30042	11.33776	85.53025	12.87	1,226,242,667.78	14,209	59,68
R2035	On	02/02/2023	Bond Future			11.35528	87.83415	11.48343	87.10505	12.76	0.00	0	72,17
R2035	On	04/05/2023	Bond Future			11.49424	84.95971	11.62243	84.24556	13.08	0.00	0	
R2035	On	03/08/2023	Bond Future			11.60750	86.71430	11.75628	85.90181	12.71	0.00	0	
Total R2035 Future											2,497,897,353.78	28,434	215,50
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	16.17	0.00	0	38
R2035	On	04/08/2022	Bond Future	9.53	Put		10,546.21000	10.54621	9,786,940	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		415.84000	0.41584	747,540	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		637.19000	0.63719	209,620	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		5,705.47000	5.70547	6,464,740	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		9.67000	0.00967	15,310	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,719.50000	2.71950	1,965,870	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		10.96000	0.01096	17,630	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,898.98000	3.89898	3,139,700	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		12.39000	0.01239	20,250	16.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			2,598.43000	2.59843	1,847,020	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,412.39000	8.41239	7,653,120	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			0.63000	0.00063	0,620	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			2,658.86000	2.65886	1,906,260	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			0.00000	0.00000	0,000	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			3.34000	0.00334	4,500	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,210.82000	3.21082	2,452,710	16.17	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,358.98000	3.35898	2,880,390	12.48	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,455.56000	1.45556	1,766,810	12.57	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			3,143.02000	3.14302	2,684,100	12.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,658.05000	1.65805	1,995,520	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,548.40000	9.54840	8,811,180	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			290.90000	0.29090	389,200	11.65	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			6,609.57000	6.60957	5,937,700	11.65	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			568.23000	0.56823	731,410	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			381.68000	0.38168	295,220	15.10	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,313.59000	1.31359	1,605,170	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,711.10000	1.71110	2,055,100	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,806.70000	2.80670	2,380,530	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,653.39000	7.65339	8,337,100	15.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,179.71000	5.17971	4,572,720	11.95	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			2,871.56000	2.87156	2,438,860	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			78.38000	0.07838	111,330	11.59	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,684.55000	1.68455	2,025,290	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,839.08000	2.83908	2,409,650	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,602.19000	1.60219	1,854,050	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,116.08000	5.11608	4,638,840	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,974.22000	1.97422	2,263,160	12.22	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			4,477.19000	4.47719	4,037,030	12.22	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,997.91000	1.99791	2,289,050	12.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,192.03000	1.19203	1,397,470	11.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,039.36000	6.03936	5,515,700	11.87	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,561.80000	1.56180	1,809,360	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,195.73000	5.19573	4,714,190	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,581.80000	1.58180	1,831,500	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			706.24000	0.70624	604,320	15.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			708.71000	0.70871	848,020	11.73	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,801.07000	7.80107	7,211,280	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,093.17000	1.09317	1,286,420	11.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,309.18000	6.30918	5,773,330	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.64	Call		1,158.53000	1.15853	1,359,880	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put		4,441.93000	4.44193	4,003,970	12.23	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		324.19000	0.32419	398,220	11.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		10,603.19000	10.60319	9,948,120	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call		347.26000	0.34726	425,620	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put		10,360.30000	10.36030	9,709,560	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call		371.64000	0.37164	454,510	11.73	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put		5,155.68000	5.15568	4,676,280	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		2,142.70000	2.14270	1,883,620	13.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		4,812.15000	4.81215	5,289,050	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,070.81000	2.07081	1,818,610	13.39	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		9,749.46000	9.74946	10,376,640	15.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		10,119.76000	10.11976	9,473,530	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		6,128.51000	6.12851	5,600,760	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		4,668.05000	4.66805	5,138,070	13.34	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,355.94000	1.35594	1,210,980	15.13	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,632.92000	2.63292	2,933,150	12.73	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,192.94000	5.19294	4,779,020	12.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,706.31000	2.70631	3,011,740	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,093.13000	5.09313	4,684,410	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,730.82000	2.73082	3,037,980	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,060.02000	5.06002	4,653,030	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		624.60000	0.62460	728,920	12.25	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		11,323.56000	11.32356	10,713,730	12.25	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,205.62000	1.20562	1,381,130	12.22	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		8,262.17000	8.26217	7,723,530	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,472.58000	1.47258	1,675,810	12.28	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,755.73000	2.75573	3,064,630	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,027.36000	5.02736	4,622,110	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,661.70000	6.66170	7,157,760	14.24	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,203.50000	2.20350	1,985,410	14.24	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,375.27000	9.37527	9,944,460	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		7,420.12000	7.42012	6,909,200	12.28	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,790.43000	3.79043	3,448,760	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,035.64000	5.03564	5,503,430	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,835.01000	3.83501	3,490,310	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,066.20000	5.06620	5,535,510	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,812.49000	3.81249	3,469,310	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,097.17000	5.09717	5,567,990	12.95	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 Intere
Total R2035 Option												0.00	0	14,63
Total For R2035												2,497,897,353.78	28,434	230,14
R2037	On	04/08/2022	Bond Future			11.20921	81.04157	11.33139	80.30697		12.98	1,424,224,551.18	17,574	84,47
R2037	On	03/11/2022	Bond Future			11.36425	82.30620	11.49095	81.56098		13.74	1,328,339,761.80	16,139	65,00
R2037	On	02/02/2023	Bond Future			11.50425	79.51238	11.62689	78.80562		14.39	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.64300	80.98488	11.76566	80.29178		14.04	0.00	0	
R2037	On	03/08/2023	Bond Future			11.76029	78.39880	11.90211	77.61253		14.40	0.00	0	
Total R2037 Future												2,752,564,312.98	33,713	213,02
R2037	On	04/08/2022	Bond Future	10.91	Call			13.89000	0.01389	21,230	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,590.18000	2.59018	1,862,920	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			241.48000	0.24148	435,560	18.10	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	11.21	Put			971.30000	0.97130	430,780	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			828.82000	0.82882	1,325,330	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			302.26000	0.30226	64,170	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.90	Put			2,651.22000	2.65122	1,922,810	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	11.95	Call			3,571.92000	3.57192	4,305,450	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			1.08000	0.00108	0,010	18.10	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.10	Put			7,883.15000	7.88315	7,148,550	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			10.89000	0.01089	16,090	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,712.49000	2.71249	1,983,090	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			12.31000	0.01231	18,500	18.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,712.26000	1.71226	2,043,120	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,839.35000	2.83935	2,424,990	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,739.24000	1.73924	2,073,270	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,806.72000	2.80672	2,395,530	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,766.46000	1.76646	2,103,650	13.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,774.40000	2.77440	2,366,370	13.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,142.94000	5.14294	4,688,320	13.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,691.84000	1.69184	1,939,810	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,221.62000	5.22162	4,762,830	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,713.32000	1.71332	1,963,370	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,182.06000	5.18206	4,725,350	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,735.17000	1.73517	1,987,310	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,252.05000	5.25205	4,851,640	13.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,956.98000	3.95698	4,325,260	14.08	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			3,876.54000	3.87654	3,551,720	14.08	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			2,038.63000	2.03863	2,282,650	13.32	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			6,334.72000	6.33472	5,885,640	13.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.30	Call		2,640.85000	2.64085	2,930,160	13.54	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,023.02000	11.02302	11,604,270	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		1,057.99000	1.05799	946,140	16.63	0.00	0	46
R2037	On	04/05/2023	Bond Future	11.31	Call		2,665.32000	2.66532	2,956,320	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,286.35000	5.28635	4,884,250	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,689.92000	2.68992	2,982,610	13.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,320.84000	5.32084	4,917,050	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,968.88000	3.96888	3,637,000	14.83	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,239.15000	5.23915	5,694,970	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,946.16000	3.94616	3,615,710	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,177.24000	5.17724	5,630,180	14.81	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,991.73000	3.99173	3,658,400	14.81	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,208.16000	5.20816	5,662,550	14.83	0.00	0	
Total R2037 Option											0.00	0	3,45
Total For R2037											2,752,564,312.98	33,713	216,47
R2040	On	04/08/2022	Bond Future			11.28387	82.97143	11.40097	82.21317	13.72	248,914.29	3	70,36
R2040	On	03/11/2022	Bond Future			11.43331	84.26616	11.55469	83.49695	14.53	252,798.48	3	51,67
R2040	On	02/02/2023	Bond Future			11.56830	81.25685	11.68579	80.52688	15.25	0.00	0	62,36
R2040	On	04/05/2023	Bond Future			11.70163	82.76170	11.81909	82.04563	14.88	0.00	0	
R2040	On	03/08/2023	Bond Future			11.81439	79.96211	11.94995	79.15054	15.31	0.00	0	
Total R2040 Future											501,712.77	6	184,38
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,188.42000	12.18842	11,430,160	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		0.27000	0.00027	0,170	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		34.50000	0.03450	54,030	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,340.54000	2.34054	1,601,810	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,125.09000	5.12509	5,883,310	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,708.75000	4.70875	3,950,390	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		27.77000	0.02777	42,410	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		0.04000	0.00004	0,000	19.19	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		2,468.28000	2.46828	1,724,660	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		30.98000	0.03098	47,930	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,404.21000	2.40421	1,662,900	19.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,291.99000	2.29199	2,676,680	14.53	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		2,637.16000	2.63716	2,252,640	14.53	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		4,153.89000	4.15389	4,679,790	15.42	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	12.00	Put		1,427.32000	1.42732	1,184,010	15.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,693.53000	1.69353	2,013,910	14.19	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	11.30	Put		3,320.84000	3.32084	2,872,010	14.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,951.12000	1.95112	2,300,730	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,997.57000	2.99757	2,577,970	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,981.07000	1.98107	2,333,900	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,963.38000	2.96338	2,547,000	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		515.04000	0.51504	654,530	13.34	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		6,184.06000	6.18406	5,554,340	13.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,011.09000	2.01109	2,367,140	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,929.33000	2.92933	2,516,170	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		649.40000	0.64940	815,200	13.47	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,623.75000	5.62375	5,020,340	13.47	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,432.13000	1.43213	1,719,940	14.02	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		3,712.42000	3.71242	3,231,020	14.02	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,456.46000	6.45646	7,085,770	16.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		726.19000	0.72619	586,290	16.35	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		6,338.79000	6.33879	5,829,440	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,682.33000	10.68233	10,046,500	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,863.96000	1.86396	2,125,240	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,476.89000	5.47689	5,008,200	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,482.74000	5.48274	5,969,330	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,175.29000	2.17529	1,931,910	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,455.55000	1.45555	1,676,170	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		10,484.26000	10.48426	9,852,270	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,516.14000	1.51614	1,743,090	14.24	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		6,196.83000	6.19683	5,693,810	14.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,818.08000	1.81808	2,075,010	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,563.34000	5.56334	5,090,300	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		483.42000	0.48342	577,560	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,601.03000	5.60103	6,092,490	16.08	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,120.73000	2.12073	1,882,220	16.08	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Call		1,841.04000	1.84104	2,100,150	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,520.09000	5.52009	5,049,230	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		507.62000	0.50762	605,600	14.02	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		7,625.14000	7.62514	7,134,030	14.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,034.96000	3.03496	3,344,380	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,859.46000	11.85946	11,261,860	13.94	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,522.03000	1.52203	1,715,820	13.90	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,323.92000	5.32392	4,929,380	14.56	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,754.67000	7.75467	8,265,160	16.30	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,256.46000	2.25646	2,050,880	16.30	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Call		1,877.54000	1.87754	2,102,500	14.04	0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		3,228.99000	3.22899	3,550,520	14.56	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,566.44000	8.56644	8,044,160	13.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,573.08000	5.57308	5,166,430	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,062.28000	3.06228	3,373,440	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,536.85000	5.53685	5,131,940	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		812.29000	0.81229	930,760	13.94	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,441.65000	10.44165	11,015,600	17.24	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,459.40000	1.45940	1,317,280	17.24	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		3,089.71000	3.08971	3,402,610	14.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,500.82000	5.50082	5,097,650	14.50	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,149.65000	4.14965	3,812,740	15.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,704.30000	5.70430	6,180,440	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,125.71000	4.12571	3,790,280	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,737.68000	5.73768	6,215,300	15.58	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,101.59000	4.10159	3,767,640	15.58	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,670.68000	5.67068	6,145,340	15.55	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											501,712.77	6	198,10
R2044	On	04/08/2022	Bond Future			11.27336	79.97243	11.39536	79.16630	14.50	1,022,127,627.83	12,781	12,38
R2044	On	03/11/2022	Bond Future			11.41387	81.22041	11.54028	80.40251	15.36	519,160,860.72	6,392	66,68
R2044	On	02/02/2023	Bond Future			11.54039	78.28216	11.66348	77.50074	16.15	0.00	0	29,48
R2044	On	04/05/2023	Bond Future			11.66492	79.73197	11.78836	78.96239	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future			11.76969	76.99512	11.91053	76.13195	16.25	0.00	0	
Total R2044 Future											1,541,288,488.55	19,173	108,36
R2044	On	04/08/2022	Bond Future	11.10	Put		2,035.82000	2.03582	1,275,120	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		49.33000	0.04933	85,210	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,161.56000	2.16156	1,391,310	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		54.60000	0.05460	95,040	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,098.41000	2.09841	1,332,720	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		60.33000	0.06033	105,760	20.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,999.67000	2.99967	2,560,450	15.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,056.43000	2.05643	2,438,550	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,964.94000	2.96494	2,529,160	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,087.38000	2.08738	2,472,920	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,930.54000	2.93054	2,498,180	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		417.72000	0.41772	543,660	13.98	0.00	0	1,68
R2044	On	03/11/2022	Bond Future	10.60	Put		6,860.26000	6.86026	6,168,300	13.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,760.00000	1.76000	2,107,460	15.00	0.00	0	1,68
R2044	On	03/11/2022	Bond Future	11.30	Put		3,326.98000	3.32698	2,856,540	15.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Call		2,025.72000	2.02572	2,404,400	15.16	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,324.13000	5.32413	4,838,300	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,993.76000	1.99376	2,284,640	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,410.22000	5.41022	4,919,680	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,018.19000	2.01819	2,311,420	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,367.05000	5.36705	4,878,860	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,042.78000	2.04278	2,338,370	15.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,171.08000	3.17108	3,511,060	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,571.29000	5.57129	5,141,690	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,199.47000	3.19947	3,541,340	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,534.64000	5.53464	5,106,930	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,227.72000	3.22772	3,571,450	15.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,497.94000	5.49794	5,072,090	15.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,220.71000	4.22071	3,864,730	16.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,701.17000	5.70117	6,205,180	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,270.24000	4.27024	3,911,080	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,735.25000	5.73525	6,240,860	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,245.55000	4.24555	3,887,990	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,769.10000	5.76910	6,276,290	16.46	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											1,541,288,488.55	19,173	111,56
R2048	On	04/08/2022	Bond Future			11.22338	83.17831	11.34039	82.38401	14.25	244,544,231.40	2,940	92,12
R2048	On	03/11/2022	Bond Future			11.36253	80.04915	11.48385	79.24337	15.94	245,270,595.60	3,064	251,56
R2048	On	02/02/2023	Bond Future			11.48801	81.47189	11.60612	80.70250	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future			11.60323	78.54325	11.72154	77.78594	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future			11.69673	80.16573	11.83168	79.31543	15.96	0.00	0	
Total R2048 Future											489,814,827.00	6,004	343,71
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	19.85	0.00	0
R2048	On	04/08/2022	Bond Future	9.70	Put		12,557.50000	12.55750	11,763,200	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	19.85	0.00	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		8,383.22000	8.38322	7,588,920	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.00000	0.00000	0,000	19.85	0.00	1,20
R2048	On	04/08/2022	Bond Future	10.98	Put		2,522.85000	2.52285	1,745,740	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		738.69000	0.73869	269,090	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	19.85	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Put		6,803.87000	6.80387	6,009,570	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		11.85000	0.01185	16,290	19.85	0.00	0	10
R2048	On	04/08/2022	Bond Future	10.90	Put		3,076.13000	3.07613	2,286,270	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		30.60000	0.03060	47,790	19.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.30	Put		7,587.34000	7.58734	6,793,040	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		34.18000	0.03418	54,030	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,455.42000	2.45542	1,680,970	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		38.10000	0.03810	60,930	19.85	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		2,388.43000	2.38843	1,616,960	19.85	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		466.09000	0.46609	790,790	19.85	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.32	Call		2,011.12000	2.01112	2,378,310	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,102.86000	3.10286	2,664,270	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,174.68000	4.17468	4,720,570	16.72	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put		1,518.44000	1.51844	1,258,550	16.72	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Call		1,657.83000	1.65783	1,983,440	15.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,566.33000	3.56633	3,086,160	15.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,949.47000	1.94947	2,309,760	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,176.31000	3.17631	2,730,820	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,980.17000	1.98017	2,343,910	15.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,139.41000	3.13941	2,697,370	15.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,073.69000	2.07369	2,359,290	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,607.62000	5.60762	5,123,830	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,022.36000	2.02236	2,303,300	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,696.21000	5.69621	5,207,760	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,047.94000	2.04794	2,331,210	15.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,651.77000	5.65177	5,165,650	15.22	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,209.46000	3.20946	3,542,790	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,699.88000	5.69988	5,275,900	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,238.44000	3.23844	3,573,630	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,661.77000	5.66177	5,239,650	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,180.62000	3.18062	3,512,080	15.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,738.22000	5.73822	5,312,370	15.84	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,004.47000	6.00447	6,503,980	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,362.48000	4.36248	4,011,690	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,039.31000	6.03931	6,540,350	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,337.35000	4.33735	3,988,090	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,969.37000	5.96937	6,467,350	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,387.44000	4.38744	4,035,120	16.38	0.00	0	
Total R2048 Option											0.00	0	9,10
Total For R2048											489,814,827.00	6,004	352,80
R209	On	04/08/2022	Bond Future			11.03385	68.90071	11.16096	68.23883	13.07	0.00	0	8,90
R209	On	03/11/2022	Bond Future			11.18017	66.82986	11.31177	66.15834	14.51	0.00	0	18,80
R209	On	02/02/2023	Bond Future			11.30883	68.01837	11.43664	67.37758	14.43	0.00	0	2,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future			11.43340	66.12653	11.56130	65.49634		14.76	0.00	0	
R209	On	03/08/2023	Bond Future			11.53252	67.49295	11.67856	66.78437		14.39	0.00	0	
Total R209 Future												0.00	0	29,85
R209	On	04/08/2022	Bond Future	10.57	Call			1.09000	0.00109	1,240	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,159.24000	3.15924	2,497,510	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1.27000	0.00127	1,490	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,104.23000	3.10423	2,442,570	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1.48000	0.00148	1,780	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,049.32000	3.04932	2,387,740	18.25	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			4,166.87000	4.16687	4,678,150	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			807.49000	0.80749	647,250	15.85	1,941,750.00	3,000	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,253.58000	1.25358	1,524,230	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,755.56000	2.75556	2,354,690	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			25.96000	0.02596	38,330	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			10,184.64000	10.18464	9,525,490	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			121.49000	0.12149	168,470	13.07	505,410.00	3,000	9,50
R209	On	03/11/2022	Bond Future	10.00	Put			7,269.90000	7.26990	6,645,360	13.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			1,211.59000	1.21159	1,476,460	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,818.29000	2.81829	2,411,640	14.08	3,617,460.00	1,500	8,70
R209	On	03/11/2022	Bond Future	11.01	Call			1,232.48000	1.23248	1,500,240	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,786.79000	2.78679	2,383,030	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			10.56000	0.01056	16,100	13.04	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			11,738.75000	11.73875	11,072,770	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,274.88000	1.27488	1,548,420	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,724.58000	2.72458	2,326,600	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,495.12000	2.49512	2,898,370	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,551.23000	1.55123	1,282,960	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			442.78000	0.44278	574,250	13.39	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,743.83000	4.74383	4,203,780	13.39	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,332.78000	1.33278	1,548,110	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,614.07000	4.61407	4,188,610	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,298.36000	1.29836	1,509,890	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,686.44000	4.68644	4,257,180	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,315.59000	1.31559	1,529,020	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,650.24000	4.65024	4,222,880	13.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,296.21000	2.29621	2,562,340	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,558.57000	4.55857	4,194,510	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,253.66000	2.25366	2,516,680	14.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,618.81000	4.61881	4,251,640	14.29	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 Intere
R209	On	04/05/2023	Bond Future	11.10	Call		2,274.88000	2.27488	2,539,460	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,588.60000	4.58860	4,222,990	14.30	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,541.56000	4.54156	4,958,490	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,252.81000	3.25281	2,961,160	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,486.62000	4.48662	4,900,910	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,291.59000	3.29159	2,997,300	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,514.20000	4.51420	4,929,810	14.60	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,272.28000	3.27228	2,979,310	14.60	0.00	0	
Total R209 Option											6,064,620.00	7,500	39,75
Total For R209											6,064,620.00	7,500	69,55
R210	On	04/08/2022	Bond Future			225.37947	225.37947	224.64987	224.64987		0.00	0	4:
R210	On	03/11/2022	Bond Future			225.95525	225.95525	225.21633	225.21633		0.00	0	7:
R210	On	02/02/2023	Bond Future			230.02397	230.02397	229.41536	229.41536		0.00	0	30
R210	On	04/05/2023	Bond Future			231.23614	231.23614	230.69371	230.69371		0.00	0	
R210	On	03/08/2023	Bond Future			236.04913	236.04913	235.27316	235.27316		0.00	0	
Total R210 Future											0.00	0	1,47
Total For R210											0.00	0	1,47
R213	On	04/08/2022	Bond Future			10.64568	82.94347	10.77825	82.31299	9.87	0.00	0	27,86
R213	On	03/11/2022	Bond Future			10.82429	80.69611	10.96258	80.05665	10.88	25,822,755.20	320	33,55
R213	On	02/02/2023	Bond Future			10.98545	82.13007	11.11871	81.53043	10.53	0.00	0	
R213	On	04/05/2023	Bond Future			11.13616	80.10033	11.26938	79.51643	10.77	0.00	0	
R213	On	03/08/2023	Bond Future			11.25731	81.75345	11.41519	81.07913	10.26	0.00	0	
Total R213 Future											25,822,755.20	320	61,35
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	7.49	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			4,400.84000	4.40084	3,770,360	7.49	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	7.50	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			4,350.14000	4.35014	3,719,660	7.50	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	7.51	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			4,299.49000	4.29949	3,669,010	7.51	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			3,342.69000	3.34269	2,888,780	10.35	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			288.72000	0.28872	384,330	10.16	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			4,979.84000	4.97984	4,435,990	10.16	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Call			459.93000	0.45993	596,570	10.25	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Put			4,119.07000	4.11907	3,616,250	10.25	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Call			660.67000	0.66067	838,840	10.34	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			3,448.18000	3.44818	2,986,890	10.34	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Call			38.77000	0.03877	55,660	10.56	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Put			9,078.74000	9.07874	8,456,170	10.56	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			45.40000	0.04540	64,850	10.53	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	9.19	Put		8,769.10000	8.76910	8,149,090	10.53	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		214.66000	0.21466	289,460	10.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		673.38000	0.67338	854,000	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,412.81000	3.41281	2,953,970	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		686.26000	0.68626	869,340	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,377.65000	3.37765	2,921,270	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		699.31000	0.69931	884,860	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,602.93000	5.60293	5,038,270	10.23	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.22	Put		5,007.56000	5.00756	4,564,440	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		859.93000	0.85993	1,018,050	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,971.78000	4.97178	4,530,260	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,012.50000	1.01250	1,190,230	10.04	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,553.36000	4.55336	4,131,450	10.04	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,611.62000	9.61162	9,055,880	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		622.91000	0.62291	747,580	9.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,794.76000	5.79476	5,319,790	9.89	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		836.17000	0.83617	991,100	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,043.68000	5.04368	4,598,970	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		847.90000	0.84790	1,004,420	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,123.80000	1.12380	1,315,060	10.08	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		4,286.78000	4.28678	3,878,400	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,618.31000	5.61831	6,082,300	11.87	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		962.12000	0.96212	826,470	11.87	0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		178.61000	0.17861	222,510	10.18	0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		1,874.28000	1.87428	2,106,220	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,227.65000	4.22765	3,875,690	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,891.79000	1.89179	2,125,150	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,199.87000	4.19987	3,849,330	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,856.87000	1.85687	2,087,400	10.36	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,255.55000	4.25555	3,902,180	10.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,014.72000	3.01472	2,723,300	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,861.29000	3.86129	4,245,470	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,997.42000	2.99742	2,707,280	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,885.94000	3.88594	4,271,400	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,980.21000	2.98021	2,691,350	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,836.69000	3.83669	4,219,590	10.57	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											25,822,755.20	320	66,67
R214	On	04/08/2022	Bond Future			11.17329	66.60632	11.30029	65.91471	14.24	0.00	0	74,2;

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future		11.31107	64.35700	11.44245	63.65531		15.89	1,351,497.00	21	11,47
R214	On	02/02/2023	Bond Future		11.43494	65.50072	11.56322	64.82730		15.83	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.54869	63.41714	11.67728	62.75250		16.28	0.00	0	
R214	On	03/08/2023	Bond Future		11.64062	64.72671	11.78592	63.98611		15.89	0.00	0	
Total R214 Future											1,351,497.00	21	151,20
R214	On	04/08/2022	Bond Future	10.97	Call		33.63000	0.03363	61,260	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,857.29000	1.85729	1,193,310	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		37.36000	0.03736	68,570	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,804.61000	1.80461	1,144,210	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		41.43000	0.04143	76,570	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,752.33000	1.75233	1,095,860	19.81	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,782.77000	1.78277	2,126,070	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,275.26000	2.27526	1,916,870	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,809.07000	1.80907	2,155,330	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,247.99000	2.24799	1,892,560	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,756.55000	1.75655	2,096,870	15.60	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,302.67000	2.30267	1,941,300	15.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,372.49000	4.37249	3,956,930	15.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,740.78000	1.74078	2,000,690	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,338.12000	4.33812	3,924,610	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,762.09000	1.76209	2,024,040	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,303.97000	4.30397	3,892,500	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,719.63000	1.71963	1,977,490	15.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,708.95000	2.70895	3,012,920	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,369.29000	4.36929	4,008,620	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,732.85000	2.73285	3,038,450	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,339.80000	4.33980	3,980,760	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,756.63000	2.75663	3,063,860	15.80	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,310.26000	4.31026	3,952,850	15.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,274.09000	3.27409	2,984,260	16.39	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,060.47000	5.06047	5,508,610	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,312.59000	3.31259	3,020,130	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,089.27000	5.08927	5,538,730	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,293.16000	3.29316	3,002,020	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,118.36000	5.11836	5,569,130	16.39	0.00	0	
Total R214 Option											0.00	0	
Total For R214											1,351,497.00	21	151,20
Total for Bond											7,773,367,020.12	98,847	2,018,86
ES23	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			816.45600	816.45600	810.07600	810.07600				0.00	0	
GOVI On 03/11/2022 GOVI			829.30900	829.30900	822.83600	822.83600				0.00	0	86

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI		844.02100	844.02100	837.95100	837.95100			0.00	0	
GOVI	On	04/05/2023	GOVI		859.60600	859.60600	853.70700	853.70700			0.00	0	
GOVI	On	03/08/2023	GOVI		877.27300	877.27300	870.44600	870.44600			0.00	0	
Total GOVI Future											0.00	0	87
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		92,040.00000	9.20400	28,240,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		91,840.00000	9.18400	28,040,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		91,940.00000	9.19400	28,140,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		24,160.00000	2.41600	88,890,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		24,060.00000	2.40600	88,790,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		24,260.00000	2.42600	88,990,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		128,690.00000	12.86900	67,990,000		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		128,790.00000	12.87900	68,090,000		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		128,890.00000	12.88900	68,190,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		8,470.00000	0.84700	67,460,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		8,370.00000	0.83700	67,360,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		8,270.00000	0.82700	67,260,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		332,360.00000	33.23600	400,630,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		332,260.00000	33.22600	400,530,000		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		332,160.00000	33.21600	400,430,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	87
Total for GOVI											0.00	0	87
AL37	On	04/08/2022	Index Future		814.93700	814.93700	811.53200	811.53200			0.00	0	
AL37	On	03/11/2022	Index Future		827.76700	827.76700	824.31400	824.31400			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			842.45200	842.45200	839.45700	839.45700			0.00	0	
AL37	On	04/05/2023	Index Future			858.00700	858.00700	855.24100	855.24100			0.00	0	
AL37	On	03/08/2023	Index Future			875.64100	875.64100	872.01100	872.01100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			928.32100	928.32100	921.25700	921.25700			0.00	0	
AL7T	On	03/11/2022	Index Future			942.93600	942.93600	935.76800	935.76800			0.00	0	
AL7T	On	02/02/2023	Index Future			959.66400	959.66400	952.95700	952.95700			0.00	0	
AL7T	On	04/05/2023	Index Future			977.38300	977.38300	970.87600	970.87600			0.00	0	
AL7T	On	03/08/2023	Index Future			997.47100	997.47100	989.91300	989.91300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			828.06600	828.06600	821.62800	821.62800			0.00	0	
ALBI	On	03/11/2022	Index Future			841.10100	841.10100	834.57000	834.57000			0.00	0	13
ALBI	On	02/02/2023	Index Future			856.02300	856.02300	849.90100	849.90100			0.00	0	
ALBI	On	04/05/2023	Index Future			871.82900	871.82900	865.88100	865.88100			0.00	0	
ALBI	On	03/08/2023	Index Future			889.74700	889.74700	882.86000	882.86000			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			319.02400	319.02400	316.95500	316.95500			0.00	0	
IGOV	On	03/11/2022	Index Future			324.12600	324.12600	322.02700	322.02700			0.00	0	70
IGOV	On	02/02/2023	Index Future			329.95400	329.95400	328.02000	328.02000			0.00	0	
IGOV	On	04/05/2023	Index Future			336.12300	336.12300	334.26300	334.26300			0.00	0	
IGOV	On	03/08/2023	Index Future			343.10600	343.10600	340.89200	340.89200			0.00	0	
Total IGOV Future												0.00	0	71
Total For IGOV												0.00	0	71
Total for Index												0.00	0	85
JIBAR f	On	17/08/2022	Jibar Future			5.76000	94.24000	5.78500	94.21500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.86500	94.13500	5.89000	94.11000			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.45500	93.54500	6.47500	93.52500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.55500	93.44500	6.58000	93.42000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.05500	92.94500	7.08000	92.92000			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.14000	92.86000	7.16000	92.84000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.45000	92.55000	7.52000	92.48000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.73500	92.26500	7.81500	92.18500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.98000	92.02000	8.08000	91.92000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.87000	92.13000	7.97500	92.02500			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.01000	91.99000	8.12000	91.88000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			7.97500	92.02500	8.05000	91.95000				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 :										7,773,367,020.12	98,847	2,021,01
ABCPI3 On 07/12/2023 Spot Bond			2.13800	325.54820	2.13800	325.45756				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.83540				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.73489				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.93130	9.65000	100.90531				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.98500	86.65892	11.98500	86.63136				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.18721				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.81720				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.11365				0.00	0	650,000,00
Total ABFN16 SPOT										0.00	0	650,000,00
Total For ABFN16										0.00	0	650,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.49485				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.58143				0.00	0	10,200,00
Total ABFN22 SPOT										0.00	0	10,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	10,200,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.43578				0.00	4,500,000,000	2,500,000,00
Total ABFN23 SPOT										0.00	4,500,000,000	2,500,000,00
Total For ABFN23										0.00	4,500,000,000	2,500,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.07953				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.37645				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.67246				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.72372				0.00	10,000,000,000	6,000,000,00
Total ABFN29 SPOT										0.00	10,000,000,000	6,000,000,00
Total For ABFN29										0.00	10,000,000,000	6,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.01838				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.49652				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.64712				0.00	0	700,000,00
Total ABFN33 SPOT										0.00	0	700,000,00
Total For ABFN33										0.00	0	700,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.20927				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.81295				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.08622				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.78203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.90734				0.00	0	600,000,00
Total ABFN40 SPOT										0.00	0	600,000,00
Total For ABFN40										0.00	0	600,000,00
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.74672				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.38993				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.23953				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.24745				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.25315				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.61974				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.18776				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	101.12605				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.56051				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.14808				0.00	0	1,360,000,00
Total ABFN50 SPOT										0.00	0	1,360,000,00
Total For ABFN50										0.00	0	1,360,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.38960				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.36923				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.21514				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.25444				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.28724				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.53580				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.55947				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.57186				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.01791				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.40170				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.23080				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.67149				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.66415				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	155.21109				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.54789	100.00000	45.43762				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	161.38789				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.61000	3.61000	3.61000	215.69448				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	233.79561				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	102.85216				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.03500	9.03500	9.03500	106.44503				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.09000	102.92323	7.09000	102.90362				0.00	0	350,000,00
Total ABS15 SPOT										0.00	0	350,000,00
Total For ABS15										0.00	0	350,000,00
ABS16 On 11/11/2025 Spot Bond			8.72500	107.06076	8.72500	107.03592				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.44500	107.30463	9.44500	107.27772				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.53000	105.99292	7.53000	105.97164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.64000	100.70776	9.64000	100.68200				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.44632	100.00000	15.41232				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.24000	325.12149	2.24000	325.03007				0.00	0	652,000,00
Total ABSI2 SPOT										0.00	0	652,000,00
Total For ABSI2										0.00	0	652,000,00
ABX01 On 10/07/2024 Spot Bond			11.91000	11.91000	11.91000	99.07596				0.00	0	200,000,00
Total ABX01 SPOT										0.00	0	200,000,00
Total For ABX01										0.00	0	200,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.84378				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.81937				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.74232				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.81726				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.81726				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.83807				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.83807				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	183.98618				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.38634				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.77816				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.29271				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.29308				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.51292				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.27041				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.39130				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.35128				0.00	0	100,000,0€
Total AGL03 SPOT										0.00	0	100,000,0€
Total For AGL03										0.00	0	100,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.79419				0.00	0	300,0€
Total AGT01 SPOT										0.00	0	300,0€
Total For AGT01										0.00	0	300,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	105.97868				0.00	200,000,000	100,200,0€
Total AGT02 SPOT										0.00	200,000,000	100,200,0€
Total For AGT02										0.00	200,000,000	100,200,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	104.95725				0.00	200,000,000	100,000,0€
Total AGT03 SPOT										0.00	200,000,000	100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	200,000,000	100,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	103.52546				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.18112				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.19018				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.33500	95.16659	9.33500	95.14300				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.20399				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.24994				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.30724				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.15690				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.28413				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.08500	105.24399	9.08500	105.21817				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.21432				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.34395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.42371				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.37164				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.24646				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.65679				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.34385				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.42358				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.98126				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.39658				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.47617				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.38371				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.35381				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.46344				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.42557				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.58745				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04097				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.25000	104.75178	9.25000	104.72590				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.69700	100.95580	9.69700	100.92983				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.84500	88.03447	12.84500	88.00470				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.79000	193.12751	5.79000	193.05486				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.37698				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.64155				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.21211				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.90153				0.00	0	
Total APF10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.89941				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.49936				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.90635				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.09000	248.44470	5.09000	248.35586				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.70000	214.53492	5.70000	214.45473				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.48000	206.35779	4.48000	206.28735				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.13000	113.98282	5.13000	113.94204				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.16761				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.19451				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.89923				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.71950				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.38589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.42522				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.33996				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.93957				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.63321				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.77082				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.59696				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	112.79518				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.25500	5.25500	5.25500	102.92641				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.88397				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.00008				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	99.87788				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	100.22404				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.24000	112.45888	5.24000	112.41830				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.78300				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.28665				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92508				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75243				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75243				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.19527				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.07970				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.90917				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.40307				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.18979				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.85265				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.85265				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.12939				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.10697				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.29646				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.79882				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.74015				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.86235				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.00963				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.17115				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.66014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.67984				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.89896				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.28505				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.09361				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.17881				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.18113				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.09984				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.63417				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.11355				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.12760				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.44712				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	101.02240				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	115.39400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.51775				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.39429				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.77604				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.77604				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.74767				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.73000	95.16559	10.73000	95.13841				0.00	0	100,00
Total ASN508 SPOT										0.00	0	100,00
Total For ASN508										0.00	0	100,00
ASN50(On 21/12/2026 Spot Bond			9.91000	94.96201	9.91000	94.93692				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.46000	93.78090	10.46000	93.75478				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.46000	93.78090	10.46000	93.75478				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	100.12099	9.10000	100.09678				0.00	0	
Total ASN522 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.14624	11.05000	100.11698				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.14559	11.00000	100.11646				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.13915	10.50000	100.11130				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.13915	10.50000	100.11130				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.54483				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.01537				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.51521				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.14044	10.60000	100.11233				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.09326	10.47000	100.11099				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.13979	10.55000	100.11182				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.62380				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.21790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.06266				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.69210				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.71578				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.96347				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.24057				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.93120				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	100.08458	9.22000	100.06040				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.32663				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.26114				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.24774				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.20884				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	101.43866				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.04641				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02543				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.75245				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.90448				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.77331				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.57737				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.82708				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.73388				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.47359				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.51371				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.85021				0.00	0	
Total ASN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.93044				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.20255				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.99955				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.01466				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.39479				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.68081				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.29195				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.44698				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.52717				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.61966				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.89263				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.92922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.47829				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.26886				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.66029				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.12290				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02274				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46569				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.06850				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.80720				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.81330				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.72797				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.87508				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.82599				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.55195				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.69028				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.16428				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.44939				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.50070				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.95102				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.25374				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.12221				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02086				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.35083				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.68766				0.00	0	
Total ASN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.77666				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.78888				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.94125				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.01773				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.96493				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.91190				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.16384	10.16384	10.16384	102.40358				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.16446				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.10819				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.02464				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.01736				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.01746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.97024				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.67769				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.53303				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.50193				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.36546				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.39550				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	100.12059				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.39184				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.47700				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.47556				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.35385				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.29418				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.29418				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02475				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.83741				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.13463				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.13273				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.13273				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.27931				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.42933				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.16158				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.16277				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.16636				0.00	0	
Total ASN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.14055				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.13975				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.77676				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.80133				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.43684				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.21165				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	100.12765				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.40915				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.10369				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.98632				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.98632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.82626				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.88295				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.88295				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.98605				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.81849				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.71957				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.53580				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.72419				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.70138				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.01680				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.39081				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN886 On 18/04/2029 Spot Bond					0.00000	100.33574				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.38910				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.39372				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.61000	100.24037	11.61000	100.12274				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.46386				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.84832				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.50266				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.62000	100.26137	7.62000	100.24089				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.38594				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.06871				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.29393				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.30653				0.00	0	
Total BAW38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW38										0.00	0	
BAYA7z On 31/03/2026 Spot Bond			12.52000	12.52000	12.52000	103.17975				0.00	0	180,000,00
Total BAYA72 SPOT										0.00	0	180,000,00
Total For BAYA72										0.00	0	180,000,00
BAYA7v On 01/07/2024 Spot Bond					0.00000	99.29982				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7i On 30/09/2022 Spot Bond					0.00000	100.43780				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7t On 31/03/2023 Spot Bond					0.00000	100.92369				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7s On 31/03/2023 Spot Bond					0.00000	101.36280				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8c On 30/06/2023 Spot Bond					0.00000	100.15056				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8z On 30/09/2023 Spot Bond					0.00000	101.05539				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8v On 31/01/2023 Spot Bond					0.00000	100.80524				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8t On 31/12/2023 Spot Bond					0.00000	100.85259				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8f On 31/03/2023 Spot Bond					0.00000	100.85007				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8i On 31/03/2024 Spot Bond					0.00000	101.00196				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8f On 31/03/2024 Spot Bond					0.00000	103.71363				0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	30,000,00
Total For BAYA88										0.00	0	30,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.11715				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.98173				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.78270				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.80585				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.78222				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.74926				0.00	100,000,000	50,000,00
Total BAYA94 SPOT										0.00	100,000,000	50,000,00
Total For BAYA94										0.00	100,000,000	50,000,00
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.77292				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.80618				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.85367				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.85281				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.97066				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.22663				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.99458				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.97153				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.05431				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.27157				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.97102				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.96183				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.97066				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.46500	9.46500	9.46500	96.54755				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.97747				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.29776				0.00	0	
Total BDX31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.03663				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.39681				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.98795				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.15266				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.82926				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.25487				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.96137				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.24000	105.13318	9.24000	105.10677				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.37604				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.20140				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.97327				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.90498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.84870				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.78640				0.00	0	195,000,00
Total BID10 SPOT										0.00	0	195,000,00
Total For BID10										0.00	0	195,000,00
BID11 On 15/11/2023 Spot Bond			7.99000	104.03457	7.99000	104.01242				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.31194				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.09927				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.53686				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.58625				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.60742				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.13775				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37575				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.47800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.75500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.46700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	44.95300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	101.14290				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.79311				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.79993				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.45425				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.26314				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.00272				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.38895				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.64691				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.47297				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.01830				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.01883				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.12996				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.41991				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.01710				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	100.59047				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.30685				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.85212				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	99.88258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.96000	104.45123	8.96000	104.42621				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.26000	105.61262	9.26000	105.58650				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.81000	107.35843	9.81000	107.33050				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.35000	11.35000	11.35000	97.85315				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02669				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.54859				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.64722				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.27060				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.28378				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.77841				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.98605	4.77000	104.95200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	101.84500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.77550				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.00500	106.22248	9.00500	106.19706				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	111.18855	8.70700	109.84200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.89855				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.13763				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.30526	10.98000	103.27526				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.31762	6.50000	107.92400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.05900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.77081				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.77200				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.77347				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.36000	151.35435	5.36000	151.29925				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.80000	149.78507	5.80000	149.72880				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.56237				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.30816				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.65000	106.85241	8.65000	106.82782				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.66003				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.37648				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.39910				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.99035				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.32442				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.96052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.45989				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.74945				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.81849	9.96000	103.79048				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.58550	10.01000	102.55802				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.40808				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.90866				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.22985				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.68530	9.20000	103.65940				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.54283				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.36487				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.22396				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.46870				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.90866				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.83202				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.21800				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.69000	99.65290	10.69000	99.62470				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.65008				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.20774				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.25939				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.31500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.60553				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.16000	104.10204	10.16000	104.07355				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.21000	103.18564	10.21000	103.15773				0.00	0	
Total CLN547 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.30000	101.93465	10.30000	101.90683				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.05168				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.47548				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.83982				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.35189				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.29388				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	124.34600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.85515				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.18842	10.19000	102.20611				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.16000	102.31548	10.16000	102.28793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.19976				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.38393				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.84876				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.07238				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.86176				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.39000	101.16144	10.39000	101.13360				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.83337				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.86119				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.87295				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.90517				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.20626				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.52633				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.87938				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.97758				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.20992				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.16953				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.38641				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.69914				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.76708				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.96582				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.72203				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.78000	153.31432	3.78000	123.76380				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.51828				0.00	0	
Total CLN593 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.74289				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.33226				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.76778				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.49688				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.90088				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.76708				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.76708				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.61300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.97636				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.98128				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.38589				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.12840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.21793				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.33378				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.44361	9.32000	102.41812				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 CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.20421				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.19751				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.02648				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.29400				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.41334				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.51192				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	95.45900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	102.52831				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.02229				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.18598				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.13746				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.18299				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.21043				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.21000	100.58588	8.21000	100.56412				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.51637				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.44321				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.79000	59.77894	12.79000	78.68015				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.33065				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.86000	100.93184	10.86000	100.90236				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.51006				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.29120				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.46265				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	99.87911				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.18816				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.28398				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.50376				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.72624				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.62990				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.18477				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.28996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.75357				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.32871				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.75480				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.63362				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.15862				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.50376				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.23020				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.50376				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.83800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.92347				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	100.80344				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.29008				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.50800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.65900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	144.30500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.44746				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.51752				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.78123				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.91967				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.22560				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.30700				0.00	0	
Total CLN670 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.65092				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.34848	155.03861	4.34848	125.95325				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.34848	155.03861	4.34848	125.95406				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.68245				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.76652				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.74941				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.30159				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.72798				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.95540				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.71849				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.73763				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.68802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.86882				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.86861				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.28045				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.69624				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.76753				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.80849				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.31566				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.79892				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.61106				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.06243				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.32407				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.43997				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.83598				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	88.87978				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.80855				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.88031				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.75046				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	80.98370				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.22682				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.78019				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.28233				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.75524				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.75524				0.00	0	
Total CLN715 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.75524				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	80.02194				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.80244				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	79.01859				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.34114				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.01819				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	80.05173				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.69671				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.69671				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.69671				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.70866				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.70866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.70866				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.55233				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.59139				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.23053				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.81660				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.43689				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.26879				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.88693				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.91300				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	92.12494				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	101.48273				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.71772				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.06152				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	93.27500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.27783				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.40806				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.76747				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.02382				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.87323				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.51264				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.07902				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.95940				0.00	0	1,250,000,00
Total CLN755 SPOT										0.00	0	1,250,000,00
Total For CLN755										0.00	0	1,250,000,00
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.25592				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.21995				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.40398				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.48629				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.08332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.82551				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.07902				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.77994				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.94792				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.01907				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	84.03888				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.20702				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.32011				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.02610				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.81000	6.81000	6.81000	121.22896				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	101.26236				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.51013				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.01615				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.01655				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.87313				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.02419				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.01856				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.01945				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.66391				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.67171				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.66391				0.00	0	
Total CLN787 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.53744				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.40112				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	94.70400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	83,000,00
Total CLN792 SPOT										0.00	0	83,000,00
Total For CLN792										0.00	0	83,000,00
CLN792 On 05/09/2022 Spot Bond					0.00000	95.90141				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.66397				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.02449				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.02447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.02447				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.35967				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN800 On 31/01/2025 Spot Bond					0.00000	85.33368				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN800 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	
CLN800 On 31/01/2027 Spot Bond					0.00000	100.01679				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN800 On 20/04/2023 Spot Bond					0.00000	100.22768				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	100.02499				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN800 On 28/02/2027 Spot Bond					0.00000	101.36866				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	100.01937				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN800 On 21/12/2027 Spot Bond					0.00000	100.70160				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.46500	96.57195	9.46500	96.54755				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81(On 26/08/2025 Spot Bond					0.00000	100.70746				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.17186				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.76576				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.64533				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.64533				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.02499				0.00	0	60,000,00
Total CLN817 SPOT										0.00	0	60,000,00
Total For CLN817										0.00	0	60,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.01617				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.66397				0.00	0	
Total CLN821 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
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	100.02457				0.00	0	86,000,00
Total CLN824 SPOT										0.00	0	86,000,00
Total For CLN824										0.00	0	86,000,00
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.02424				0.00	0	86,000,00
Total CLN826 SPOT										0.00	0	86,000,00
Total For CLN826										0.00	0	86,000,00
CLN826 On 31/07/2025 Spot Bond					0.00000	100.02457				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.54345				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.10314				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.99404				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.02424				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.10370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.07681				0.00	0	281,000,00
Total CLN834 SPOT										0.00	0	281,000,00
Total For CLN834										0.00	0	281,000,00
CLN834 On 31/08/2026 Spot Bond					0.00000	101.07695				0.00	0	281,000,00
Total CLN835 SPOT										0.00	0	281,000,00
Total For CLN835										0.00	0	281,000,00
CLN835 On 31/08/2027 Spot Bond					0.00000	101.07695				0.00	0	281,000,00
Total CLN836 SPOT										0.00	0	281,000,00
Total For CLN836										0.00	0	281,000,00
CLN836 On 31/08/2029 Spot Bond					0.00000	101.07686				0.00	0	281,000,00
Total CLN837 SPOT										0.00	0	281,000,00
Total For CLN837										0.00	0	281,000,00
CLN837 On 31/03/2027 Spot Bond					0.00000	100.98611				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.76820				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.61605				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	101.98800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.40500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.82500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.70772				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN845 On 02/05/2023 Spot Bond					0.00000	100.60607				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.59919				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.70524				0.00	0	115,000,00
Total CLN847 SPOT										0.00	0	115,000,00
Total For CLN847										0.00	0	115,000,00
CLN848 On 31/03/2027 Spot Bond					0.00000	100.70524				0.00	0	115,000,00
Total CLN848 SPOT										0.00	0	115,000,00
Total For CLN848										0.00	0	115,000,00
CLN849 On 31/03/2029 Spot Bond					0.00000	100.70488				0.00	0	115,000,00
Total CLN849 SPOT										0.00	0	115,000,00
Total For CLN849										0.00	0	115,000,00
CLN850 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	121,000,00
Total CLN850 SPOT										0.00	0	121,000,00
Total For CLN850										0.00	0	121,000,00
CLN851 On 27/09/2028 Spot Bond					0.00000	100.78914				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.51276				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.53010				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.44939				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.46199				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.44495				0.00	0	
Total CLN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	99.83744				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.31156				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.17513				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.24811				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.22320				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.28820				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	108.64779				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond					0.00000	98.77000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond					0.00000	100.09000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.33681				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond					0.00000	84.81719				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.01470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.06255				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.06216				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond					0.00000	85.41748				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.62000	104.02610	9.62000	103.99940				0.00	0	110,000,00
Total COJ05 SPOT										0.00	0	110,000,00
Total For COJ05										0.00	0	110,000,00
COJ08 On 22/06/2026 Spot Bond			11.43000	101.42480	11.43000	101.39400				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.71000	100.69085	10.71000	100.66215				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.08500	103.07998	9.08500	103.05497				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.22000	91.64293	13.22000	91.61088				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.81000	91.83709	11.81000	91.80830				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.06881				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.14178				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.26611				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.59130				0.00	0	50,000,00
Total DSY02 SPOT										0.00	0	50,000,00
Total For DSY02										0.00	0	50,000,00
DSY03 On 21/11/2024 Spot Bond			10.56000	10.56000	10.56000	101.90007				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.24625				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.61223				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.77358				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.78194				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.49489				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.51182				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.60000	105.67593	7.60000	105.65416				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.39337	100.00000	71.23362				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.39337	100.00000	71.23362				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.15000	105.24747	9.15000	105.22147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.48932	9.69000	104.46202				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.48932	9.69000	104.46202				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.76000	95.38130	10.76000	95.35415				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.76500	97.22931	11.76500	97.19861				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.67894	10.10000	104.65046				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.67894	10.10000	104.65046				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	101.13542				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.22670				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.19079				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.52131				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.05921				0.00	0	50,000,00
Total DVF26 SPOT										0.00	0	50,000,00
Total For DVF26										0.00	0	50,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.17884				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.90654				0.00	0	4,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.84442				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.43124				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.01023				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.24772				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.01244				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.01959				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.32983				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.95430				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	100.98815				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.56000	105.92403	8.56000	105.89991				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.35000	115.36606	5.35000	115.32409				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.13000	101.30721	5.13000	101.27095				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.04739	2.25000	143.00719				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.82000	156.99938	3.82000	156.94866				0.00	0	2,830,000,00
Total EL28 SPOT										0.00	0	2,830,000,00
Total For EL28										0.00	0	2,830,000,00
EL29 On 19/11/2029 Spot Bond			3.83500	142.95758	3.83500	142.91134				0.00	0	6,000,000,00
Total EL29 SPOT										0.00	0	6,000,000,00
Total For EL29										0.00	0	6,000,000,00
EL30 On 29/07/2030 Spot Bond			3.84000	138.18229	3.84000	138.13756				0.00	0	1,000,000,00
Total EL30 SPOT										0.00	0	1,000,000,00
Total For EL30										0.00	0	1,000,000,00
EL31 On 02/06/2031 Spot Bond			5.17000	116.56455	5.17000	116.52262				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.10000	103.65197	5.10000	103.61495				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.04739	2.25000	143.00719				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	166.26593				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.58011				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	126.98710				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.06361				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	123.24822				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	114.55526				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	110.46030				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	112.24769				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	92.89710				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	93.93194				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.84772				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	102.65517				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	101.90563				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.87000	101.23279	10.87000	101.20368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.66500	12.66500	12.66500	93.70163				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.71500	12.71500	12.71500	97.82219				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.96000	10.96000	10.96000	100.13929				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.96000	10.96000	10.96000	99.68457				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.64500	12.64500	12.64500	69.44912				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.95000	11.95000	11.95000	97.48479				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.64500	12.64500	12.64500	90.96906				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.53137				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96328				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.87777				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.92265				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	99.92409				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.14852				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.21599				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.01843				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.85947				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.88906				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.79711				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.57793				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.47654				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.19883				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.01529				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.68326				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.38374				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	99.91474				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.05591				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.35548				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.42041				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.38785				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.45279				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.38029				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.25453				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.38813				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	101.31231				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA29 On 17/05/2027 Spot Bond					0.00000	101.37723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.86000	101.22880	7.86000	101.20778				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.24850	10.00000	100.22228				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.96000	96.32082	9.96000	96.29524		256,001,880,000,000.00		25,703,000,000		11,724,484,20
Total ES26 SPOT								6,001,880,000,000.00		25,703,000,000		11,724,484,20
Total For ES26								6,001,880,000,000.00		25,703,000,000		11,724,484,20
ES26/R On 02/04/2026 Spot Bond			7.85000	102.66462	7.85000	102.64302				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.97500	75.78922	12.10000	75.15983		191,132,975,000,000.00		15,961,000,000		9,080,300,00
Total ES33 SPOT								11,132,975,000,000.00		15,961,000,000		9,080,300,00
Total For ES33								11,132,975,000,000.00		15,961,000,000		9,080,300,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.90241	7.50000	102.88182				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.31500	74.29326	12.44000	73.57199		36,957,315,000,000.00		3,001,000,000		7,130,000,00
Total ES42 SPOT								6,957,315,000,000.00		3,001,000,000		7,130,000,00
Total For ES42								6,957,315,000,000.00		3,001,000,000		7,130,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.34701	8.50000	102.32374				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.24425				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.92654				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.33797				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.34367				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.37484				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.12363				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.30381				0.00	100,000,000	50,000,000
Total FIFB19 SPOT										0.00	100,000,000	50,000,000
Total For FIFB19										0.00	100,000,000	50,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.97991				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.97880				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.30358				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.38341				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.40338				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.16347				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.36086				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.40549				0.00	6,660,000,000	2,330,200,00
Total FRB24 SPOT										0.00	6,660,000,000	2,330,200,00
Total For FRB24										0.00	6,660,000,000	2,330,200,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.17326				0.00	0	200,00
Total FRB25 SPOT										0.00	0	200,00
Total For FRB25										0.00	0	200,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.05397				0.00	0	2,000,000,00
Total FRB26 SPOT										0.00	0	2,000,000,00
Total For FRB26										0.00	0	2,000,000,00
FRB27 On 03/06/2026 Spot Bond			9.54000	103.77160	9.54000	103.74518				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.65428				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.51193				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.46000	98.38346	9.46000	98.35861				0.00	0	100,00
Total FRB30 SPOT										0.00	0	100,00
Total For FRB30										0.00	0	100,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.30289				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.74000	327.22084	1.74000	327.13327				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.68500	2.68500	2.68500	161.29079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.68000	214.98839	3.68000	214.91961				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	113.17239				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.03500	5.03500	5.03500	227.63817				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.27000	98.38748	5.27000	98.35183				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	99.64074	5.16000	99.60499				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.62545	8.62545	8.62545	83.05684				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.66978	8.66978	8.66978	82.17200				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	156.43139				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.58886				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	100.71417				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.31841				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.08778				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	101.29402				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.85028				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	120.36513				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.91673				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.76724				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	118.17633				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.74881				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.39689				0.00	0	
Total FRC296 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.41877				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.27610				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.16484				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.30877				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.38650				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.54072				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.14929				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.38483				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.73409				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.83548				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.91127				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	96.61112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.92422				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.12859				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.82571				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.91100				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.03503				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.84382				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.46320				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.16963				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.50076				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.18842				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.92450				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.24213				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.61257				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.46874				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.26317				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.63279				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.06729				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.74344				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.26380				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.97427				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.32561				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.45120				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.18243				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	98.31605				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.26257				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.35241				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.38095				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24037				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.20375				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.20361				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.68396				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.25663				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.13091				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.55042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.88801				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.96807				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.33632				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.20556				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.34401				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.03785				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.04374				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.22966				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.22886				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.09792				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.45159				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	101.09843				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.09243				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.76083				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.86836				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.85609				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.26524				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.26524				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.26236				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.26236				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.01212				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.14191				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.23611				0.00	0	
Total FRC390 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.06396				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.10695				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.67643				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.73719				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.14187				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.14073				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396			8.33000	8.33000	8.33000	100.78720				0.00	0	
FRC39 On 31/03/2023 Spot Bond										0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.15896				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.18141				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.23456				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400			10.50000	10.50000	10.50000	100.44593				0.00	0	
FRC40 On 19/01/2027 Spot Bond										0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.17912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.07131				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.66232				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.47080				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.58183				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.36747				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.97107				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	104.03000				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.14191				0.00	0	357,000,00
Total FRC410 SPOT										0.00	0	357,000,00
Total For FRC410										0.00	0	357,000,00
FRC410 On 30/04/2025 Spot Bond					0.00000	100.15299				0.00	0	281,000,00
Total FRC411 SPOT										0.00	0	281,000,00
Total For FRC411										0.00	0	281,000,00
FRC411 On 31/05/2027 Spot Bond					0.00000	101.18172				0.00	0	281,000,00
Total FRC412 SPOT										0.00	0	281,000,00
Total For FRC412										0.00	0	281,000,00
FRC412 On 30/04/2029 Spot Bond					0.00000	100.15867				0.00	0	281,000,00
Total FRC413 SPOT										0.00	0	281,000,00
Total For FRC413										0.00	0	281,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	101.08751				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.93006				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	98.78656				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.15297				0.00	0	115,000,00
Total FRC417 SPOT										0.00	0	115,000,00
Total For FRC417										0.00	0	115,000,00
FRC418 On 31/05/2027 Spot Bond					0.00000	100.85484				0.00	0	115,000,00
Total FRC418 SPOT										0.00	0	115,000,00
Total For FRC418										0.00	0	115,000,00
FRC419 On 30/04/2029 Spot Bond					0.00000	100.15745				0.00	0	115,000,00
Total FRC419 SPOT										0.00	0	115,000,00
Total For FRC419										0.00	0	115,000,00
FRC420 On 30/04/2026 Spot Bond					0.00000	100.14191				0.00	0	12,000,00
Total FRC420 SPOT										0.00	0	12,000,00
Total For FRC420										0.00	0	12,000,00
FRC421 On 27/09/2028 Spot Bond					0.00000	100.69878				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.64241				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.64241				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.44243				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.14180				0.00	0	
Total FRC425 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC425									0.00	0	
FRC425 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	11,000,000,000	11,000,000,000
Total FRC426 SPOT									10,000,000,000,000.00	11,000,000,000	11,000,000,000
Total For FRC426									10,000,000,000,000.00	11,000,000,000	11,000,000,000
FRC426 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	11,000,000,000	11,000,000,000
Total FRC427 SPOT									10,000,000,000,000.00	11,000,000,000	11,000,000,000
Total For FRC427									10,000,000,000,000.00	11,000,000,000	11,000,000,000
FRC427 On 28/02/2033 Spot Bond			4.75000	107.81602	4.75000	107.77853			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI33 On 31/01/2038 Spot Bond			4.98000	116.10058	4.98000	116.05949			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.26799			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.38056			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.54051			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.79272			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.03304			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.49974			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.13272			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.21041			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.04160				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.13881				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.67044				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.53800	4.53800	4.53800	105.24669				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	116.48855				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.87233				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.09000	114.54305	5.09000	114.50219				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.04000	227.61658	5.04000	227.53549				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.23000	112.59640	5.23000	112.55581				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	226.92055				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.86000	156.85686	3.86000	156.80601				0.00	0	232,100,00
Total FRS114 SPOT										0.00	0	232,100,00
Total For FRS114										0.00	0	232,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	109.58380	3.70500	109.54873				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.03000	115.38952	5.03000	115.34854				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.19000	224.56145	5.19000	224.48057				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.24000	223.55399	5.24000	223.47317				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.04000	159.96790	3.04000	159.91955				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.27000	222.95210	5.27000	222.87131				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.23000	112.59640	5.23000	112.55581				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.29000	208.37091	4.29000	208.30082				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.98000	102.81395	5.98000	102.77486				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.18000	209.54673	4.18000	209.47687				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.24000	208.90442	4.24000	208.83445				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.78000	213.01131	5.78000	212.93125				0.00	0	
Total FRS132 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.93000	103.43369	5.93000	103.39447				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	112.55581				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.21000	112.87208	5.21000	112.83145				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.05000	210.94617	4.05000	210.87657				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.55000	217.42714	5.55000	217.34673				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.18000	209.54673	4.18000	209.47687				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.18000	209.54673	4.18000	209.47687				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.58100	216.08502	3.58100	216.01644				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.81000	157.04444	3.81000	156.99374				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.53000	205.83177	4.53000	205.76121				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.57000	205.41203	4.57000	205.34141				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.78000	157.15712	3.78000	157.10652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.04500	211.00022	4.04500	210.93062				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	205.23661				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.18939				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.21480				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.76099				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.66977				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	177.88922				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	135.38573				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	185.41923				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	137.27939				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	99.98197				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.97991				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.46624				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.26507				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.28560				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.28383				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.66676				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.74344				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.45344				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 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	
FRS23 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	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	119.49425				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	106.78875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	104.33668				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.39165				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.63364				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.52171				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	106.51990				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.33223				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	
FRS250 On 22/02/2024 Spot Bond					0.00000	97.35600				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.02156				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	112.15019				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

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 25/03/2024 Spot Bond					0.00000	100.93539				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.42612				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	100.65250				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	113.60286				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	100.65731				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	100.65345				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	101.21894				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										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	100.81826				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.01560				0.00	0	
Total FRS279 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.25697				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	100.69238				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.52000	10.52000	10.52000	98.42736				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.52000	10.52000	10.52000	98.42736				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.20494				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.69148				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.85900	11.85900	11.85900	88.15782				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.10849				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.44283				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	96.30957				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.60332				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.82391				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.39370				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.45638				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.14191				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.37128				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	
FRS36 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	328.36185				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.18000	329.59478	1.18000	329.51156				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.19000	1.19000	1.19000	329.46887				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.93000	107.30582	4.93000	107.26800				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.56000	70.27837	4.56000	114.06152				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	160.34291				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	159.26791				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.25000	2.25000	2.25000	324.98819				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			7.79000	7.79000	7.79000	103.27506				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.70000	105.88940	8.70000	105.86476				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.71000	102.93288	8.71000	102.90904				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.09000	104.64092	9.09000	104.61550				0.00	0	14,838,30
Total FRX26 SPOT										0.00	0	14,838,30
Total For FRX26										0.00	0	14,838,30
FRX27 On 07/03/2027 Spot Bond			9.58000	106.38682	9.58000	106.35977				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.47000	103.18320	9.47000	103.15726				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.75500	100.10329	9.75500	100.07739				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.32500	99.71071	10.32500	99.68298				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.77500	102.11371	10.77500	102.08443				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.72500	73.06741	11.72500	73.04466				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.46216				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.27160				0.00	0	

Contract 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	101.21966				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.25495				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.26533				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.11240				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.12467				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.13078				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.03709				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.17973				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.24250				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.39737				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.20070				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	101.24832				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.67231				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.98000	117.13640	3.98000	117.09798				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29239				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.12900	105.29238	8.12900	105.26947				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.39550				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.97000	106.05756	7.97000	106.03492				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.18760				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.09042				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.11876				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.88780				0.00	0	80,000,00
Total GRT25G SPOT										0.00	0	80,000,00
Total For GRT25G										0.00	0	80,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	102.49910				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	100.56113				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.90535				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.36757				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.08985				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.27028				0.00	0	1,000,000,00
Total GRT32 SPOT										0.00	0	1,000,000,00
Total For GRT32										0.00	0	1,000,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.59275				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.03314				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.62429				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.52923				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01300				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.28858				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.51202				0.00	0	

Contract 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	101.74546				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.55193				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.89295				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.58349				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.85094				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.89139				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.23104				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.57450				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.95568				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.28246				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.71809				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond					0.00000	100.48903				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.06646				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.58913				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.61558				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.98161				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.90008				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.53105				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.52159				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.56427				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.06000	325.87506	2.06000	325.78502				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.24000	2.24000	2.24000	334.64825				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.95000	101.42762	10.95000	101.39775				0.00	0	
Total HWAY30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.90000	79.30275	4.90000	109.11385				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.92000	83.31412	11.92000	83.28792			89,173,520,000,000.00	7,481,000,000	4,191,006,00	
Total HWAY34 SPOT									19,173,520,000,000.00	7,481,000,000	4,191,006,00	
Total For HWAY34									19,173,520,000,000.00	7,481,000,000	4,191,006,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.35793	100.00000	9.33733			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.95000	82.53288	11.95000	82.50685			109,701,000,000,000.00	9,180,000,000	4,590,000,00	
Total HWAY35 SPOT									19,701,000,000,000.00	9,180,000,000	4,590,000,00	
Total For HWAY35									19,701,000,000,000.00	9,180,000,000	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.35490	100.00000	9.33431			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	101.09890			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			2.28000	162.91861	2.36000	162.55872			981,639,010,304,000.00	869,139,916,800	701,749,776,60	
Total I2025 SPOT									1,639,010,304,000.00	869,139,916,800	701,749,776,60	
Total For I2025									1,639,010,304,000.00	869,139,916,800	701,749,776,60	
I2029 On 31/03/2029 Spot Bond			3.45000	119.80888	3.51000	119.33270			615,665,218,080,000.00	178,453,686,400	274,605,488,30	
Total I2029 SPOT									15,665,218,080,000.00	178,453,686,400	274,605,488,30	
Total For I2029									15,665,218,080,000.00	178,453,686,400	274,605,488,30	
I2033 On 28/02/2033 Spot Bond			4.15000	113.92339	4.25000	112.84096			505,396,371,350,000.00	603,709,969,000	526,622,054,20	
Total I2033 SPOT									15,396,371,350,000.00	603,709,969,000	526,622,054,20	
Total For I2033									15,396,371,350,000.00	603,709,969,000	526,622,054,20	
I2038 On 31/01/2038 Spot Bond			4.20500	127.81121	4.33000	125.78922			269,056,655,880,000.00	63,984,936,000	603,491,677,80	
Total I2038 SPOT									19,056,655,880,000.00	63,984,936,000	603,491,677,80	
Total For I2038									19,056,655,880,000.00	63,984,936,000	603,491,677,80	
I2046 On 31/03/2046 Spot Bond			4.20000	116.73595	4.27000	115.36777			184,683,911,160,000.00	43,972,359,800	453,184,666,40	
Total I2046 SPOT									34,683,911,160,000.00	43,972,359,800	453,184,666,40	
Total For I2046									34,683,911,160,000.00	43,972,359,800	453,184,666,40	
I2050 On 31/12/2050 Spot Bond			4.21000	118.06126	4.26000	116.94364			294,628,996,245,000.00	69,983,134,500	564,501,988,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										14,628,996,245,000.00	69,983,134,500	564,501,988,80
Total For I2050										14,628,996,245,000.00	69,983,134,500	564,501,988,80
IBG01 On 07/02/2025 Spot Bond					0.00000	99.92862				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.92638				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.91000	326.50493	1.91000	326.41603				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.60687				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.93831				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.84421				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.81989				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.27395				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.29386				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.58824				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.91103				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	99.84131				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.22901				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.74636				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.49679				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.07871				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.11742				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.13559				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.09802				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.91158				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.10332				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.00110				0.00	0	
Total IBL161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.26015				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.27070				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.43752				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.34581				0.00	600,000,000	2,640,000,00
Total IBL168 SPOT										0.00	600,000,000	2,640,000,00
Total For IBL168										0.00	600,000,000	2,640,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.28165				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.15448				0.00	0	1,660,000,00
Total IBL178 SPOT										0.00	0	1,660,000,00
Total For IBL178										0.00	0	1,660,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	101.14159				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.37886				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.83348				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.85969				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.36177				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.15580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.91183				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.91673				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.85207				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.98555				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.01561				0.00	320,000,000	
Total IBL201 SPOT										0.00	320,000,000	
Total For IBL201										0.00	320,000,000	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.30542				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.04549				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.00013				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.84872				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.95474				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.05614				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.06114				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.23371				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.11153				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.11153				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.11153				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.11153				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.47931				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.75491				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.67836				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.48400				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.25495				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.18500				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.27054				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.79598				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.86990				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.78211				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.16586				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.95252				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	98.10535				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.99394				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.90331				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.93136				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.72538				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.98563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.56586				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.59037				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.74867				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.89606				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.62041				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.22988				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.20638				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.26000	98.91153	11.26000	95.30899				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.14586				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.15210				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.67000	107.01136	8.67000	106.98627				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			7.04000	102.79687	7.04000	102.77745				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.31659				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.00000	100.96138	10.00000	100.93462				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.26500	102.58624	11.26500	102.55771				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.58000	102.51836	10.58000	102.48949				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.81423				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.76370				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.36731				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.92287				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.54730				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.76593				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.19458				0.00	0	50,000,00
Total IDCG22 SPOT										0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	50,000,00
IDCG2 On 29/01/2027 Spot Bond					0.00000	96.56860				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.82057				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.31000	100.09451	9.31000	100.06962				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.07365				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.07236				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.71005				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.04790				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.15663				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.30518				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.37625				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.73596				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.65178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.70102				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98062				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.24602				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.44945				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.47296				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.92476				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.39637				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.53761				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.87316				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.16630				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.45732				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			4.84000	202.60456	4.84000	202.53345				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.13694				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.74000	203.63919	4.74000	203.56824				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.57973				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.50771				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.26507				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.36858				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.96648				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.24817				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.18577				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.02575				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.37227				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.87168				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.87764	7.40000	100.85774				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.46404				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.46803				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.23000	100.09655	7.23000	98.64897				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.74708				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.17745	7.45000	103.15651				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.11779				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.15200	7.39000	103.13122				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.26405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.21785				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	101.07367				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.97915				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.68518				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.13795				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.90000	7.90000	7.90000	102.49728				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.60000	8.60000	8.60000	101.30810				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.17804				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.13957				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.22104				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.40278	8.45000	102.37963				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC217 On 02/05/2023 Spot Bond			7.20000	101.27118	7.20000	100.98726				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.92416				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.24000	9.24000	9.24000	99.90320				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.11556				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.94948				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.47618				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.91599				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.76543				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.59725				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.91755				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.52100				0.00	0	
Total KAP012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP012										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.43384				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.25604				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.18716				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.44587				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.14175				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.84968				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.85238				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.40992				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.00168				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.30100				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.31548				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.44390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.06000	117.25932	10.06000	117.22804				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.46000	103.65844	8.46000	103.63475				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.73784				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.73993				0.00	0	750,000,00
Total LGL08 SPOT										0.00	0	750,000,00
Total For LGL08										0.00	0	750,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.69368				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.47374				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.11829				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.19483				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.20320				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.19821				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.32759				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.35873				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.55279				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.26615				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.22834				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.73048				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.98754				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.20858				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.20196				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.15082				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.84675				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.54201				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.87098				0.00	0	14,430,000.00
Total MBP049 SPOT										0.00	0	14,430,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP049										0.00	0	14,430,000,00
MBP05 On 23/08/2022 Spot Bond					0.00000	101.18833				0.00	100,000,000	50,000,00
Total MBP050 SPOT										0.00	100,000,000	50,000,00
Total For MBP050										0.00	100,000,000	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.95497				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.52582				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.31000	9.31000	9.31000	104.89536				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.97900	99.84722	7.97900	99.82542		16,755,900,000,000.00		2,100,000,000	2,100,000,000	1,050,000,00
Total MMIG05 SPOT								16,755,900,000,000.00		2,100,000,000	2,100,000,000	1,050,000,00
Total For MMIG05								16,755,900,000,000.00		2,100,000,000	2,100,000,000	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.53049				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.68320				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.88773				0.00	0	100,000,00
Total MML01 SPOT										0.00	0	100,000,00
Total For MML01										0.00	0	100,000,00
MML02 On 10/12/2026 Spot Bond			9.96000	99.07937	9.96000	99.05305				0.00	0	100,00
Total MML02 SPOT										0.00	0	100,00
Total For MML02										0.00	0	100,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.33254				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.21000	90.95976	10.21000	93.27322				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.22179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.63000	98.97780	10.63000	98.94994				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.54168				0.00	100,000,000	50,000,00
Total MTN09 SPOT										0.00	100,000,000	50,000,00
Total For MTN09										0.00	100,000,000	50,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.33178				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.69202				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.47327				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.71659				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.04328				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.37364				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.60087				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.13724				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.95902				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22702				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.90500	95.43682	9.90500	95.41176				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.14118				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.44978				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.02986				0.00	0	50,000,00
Total MTN26 SPOT										0.00	0	50,000,00
Total For MTN26										0.00	0	50,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.58796				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.31037				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.36680				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.75917				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.32384				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.40356				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.40347				0.00	0	
Total MWAR06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.38352				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.29474				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.68270				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.86242				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.01498				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.15512				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.19000	101.71084	8.19000	101.68855				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.55000	101.51075	8.55000	101.48765				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.84000	99.06505	10.84000	99.03663				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.46907				0.00	0	200,000,00
Total NBG02G SPOT										0.00	0	200,000,00
Total For NBG02G										0.00	0	200,000,00
NBG03 On 30/04/2026 Spot Bond					0.00000	100.11649				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.24028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.24887			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.11543			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.79116			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.11500	106.06668	8.11500	106.04375			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.76000	106.04164	8.76000	106.01653			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.49500	104.22259	9.49500	104.19618			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.49500	104.53212	9.49500	104.50563			0.00	0	100,00
Total NBK20A SPOT									0.00	0	100,00
Total For NBK20A									0.00	0	100,00
NBK21 On 21/07/2027 Spot Bond			9.75000	103.82036	9.75000	103.79351			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.45000	102.81063	7.45000	102.79010			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.43800	108.57450	8.43800	108.55013			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.48000	108.23032	9.48000	108.20309		18,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								18,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								18,960,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			7.87000	7.87000	7.87000	106.37689				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.45681				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	61.02384	100.00000	60.88951				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.39658				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.37500	108.12609	9.37500	108.09917				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.50300	102.43415	7.50300	102.41365				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.88000	105.48024	8.88000	105.45534				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			8.14000	106.47055	8.14000	106.44708				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			7.95000	103.94668	7.95000	103.92466				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.90268				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.25763				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.81755				0.00	0	
Total NBK36B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.63500	11.63500	11.63500	78.21097				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.62702				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.26842				0.00	0	30,000,00
Total NBK43B SPOT										0.00	0	30,000,00
Total For NBK43B										0.00	0	30,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.61480				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.98098				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.41149				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.15281				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.62266				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.72116				0.00	0	1,800,000,00
Total NBK52B SPOT										0.00	0	1,800,000,00
Total For NBK52B										0.00	0	1,800,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.86838				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.76286				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.28413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.11972				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.40555				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.28920				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22836				0.00	0	1,800,000,00
Total NBKB60 SPOT										0.00	0	1,800,000,00
Total For NBKB60										0.00	0	1,800,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.56086				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.24661				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.72206				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.76474				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			10.80500	103.76017	10.80500	103.73049				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75862				0.00	0	
Total NCLN84 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.46000	103.95237	10.46000	103.92357				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.76474				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.77436				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.78658				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.91639				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.91639				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.43317				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.91643				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.34720				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.23111				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.38667				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.72264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.77419				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.62868				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.69785				0.00	0	200,00
Total NGLT1B SPOT										0.00	0	200,00
Total For NGLT1B										0.00	0	200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.81800				0.00	677,050,000	338,525,00
Total NGT103 SPOT										0.00	677,050,000	338,525,00
Total For NGT103										0.00	677,050,000	338,525,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.94591				0.00	0	200,00
Total NGT104 SPOT										0.00	0	200,00
Total For NGT104										0.00	0	200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.58440				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.12368				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.87522				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.24304				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.82525				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT111 On 23/04/2027 Spot Bond					0.00000	100.22192				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.48580				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	101.08994				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.73239				0.00	0	3,010,000,00
Total NHM016 SPOT										0.00	0	3,010,000,00
Total For NHM016										0.00	0	3,010,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.53943				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.58371				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.38361				0.00	0	825,000,00
Total NHM020 SPOT										0.00	0	825,000,00
Total For NHM020										0.00	0	825,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	102.55120				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	223.47317				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	216.36122				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.11500	3.11500	3.11500	159.63166				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	113.17239				0.00	0	
Total NI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.08000	5.08000	5.08000	114.64272				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	159.22968				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	263.24090	3.45000	263.15830				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	159.99642				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.19500	3.19500	3.19500	220.35487				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.34000	218.78152	3.34000	218.71352				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10000	89.30993	5.10000	114.36184				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.88879				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.79118				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.27198				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.25150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.39593				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.19512				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.92581				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.32358				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.99476				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	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.32769				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.10532				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.34370				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.63055				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	155.40518				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	99.74934				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	155.18509				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	149.39470				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.89026				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.66133				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.65672				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.19765				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.35292				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.93270				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.94384				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.31586				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.66225				0.00	0	
Total NN096 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.52388				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.22744				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.78911				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.87054				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.78911				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.28967				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.39528				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.19598				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.96580				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	100.78775				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.99583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.14000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.33000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.44000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.59000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.28857				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	89.85774				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	90.20141				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	95.85554				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.10076				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.27290				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08(On 08/09/2022 Spot Bond					0.00000	100.88108				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08(On 19/09/2022 Spot Bond					0.00000	100.67691				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08(On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
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	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	125.55014				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	88.63896				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.29832				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.31402				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.23078				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	101.04194				0.00	0	
Total NQ1B10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.93421			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.39378			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.33010			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.13141			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.75201			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.16123			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.55000	104.00543	8.55000	103.98156			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.34000	207.50063	2.34000	207.44173			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.57000	105.15952	11.57000	105.12721		9,869,210,000,000.00	853,000,000	434,188,500	
Total NRA028 SPOT								9,869,210,000,000.00	853,000,000	434,188,500	
Total For NRA028								9,869,210,000,000.00	853,000,000	434,188,500	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.70084	100.00000	14.66831			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	101.80004			0.00	0	100,000,000
Total NTC23 SPOT									0.00	0	100,000,000
Total For NTC23									0.00	0	100,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.63850			0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	800,000,00
Total For NTC26										0.00	0	800,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.15516				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.31634				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.66524				0.00	0	19,300,000,00
Total NTC32 SPOT										0.00	0	19,300,000,00
Total For NTC32										0.00	0	19,300,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.13750				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.39064				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.81506				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.68457				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.76000	109.16118	8.76000	109.13576			26,805,600,000,000.00		3,060,000,000	1,530,000,00
Total OML07 SPOT									26,805,600,000,000.00		3,060,000,000	1,530,000,00
Total For OML07									26,805,600,000,000.00		3,060,000,000	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.13500	104.51821	8.13500	104.49513			0.00		0	
Total OML09 SPOT									0.00		0	
Total For OML09									0.00		0	
OML10 On 14/09/2025 Spot Bond			9.13500	110.29879	9.13500	110.27202			12,240,900,000,000.00		1,340,000,000	670,000,00
Total OML10 SPOT									12,240,900,000,000.00		1,340,000,000	670,000,00
Total For OML10									12,240,900,000,000.00		1,340,000,000	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	101.47665				0.00	100,000,000	50,000,00
Total OML11 SPOT										0.00	100,000,000	50,000,00
Total For OML11										0.00	100,000,000	50,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.83182				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.00004				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.64978				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.25358				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.91656				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.61449				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.61322				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.21647				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.41302				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.20062				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.94000	106.81983	9.06000	106.35336			129,338,497,406,000.00	3,146,458,444,900	775,193,217,70	
Total R186 SPOT									129,338,497,406,000.00	3,146,458,444,900	775,193,217,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R186									29,338,497,406,000.00	146,458,444,900	775,193,217,70
R197 On 07/12/2023 Spot Bond			0.82000	331.13364	0.84000	330.96737			96,401,730,520,000.00	117,563,086,000	259,752,199,80
Total R197 SPOT									16,401,730,520,000.00	117,563,086,000	259,752,199,80
Total For R197									16,401,730,520,000.00	117,563,086,000	259,752,199,80
R202 On 07/12/2033 Spot Bond			4.20000	245.67048	4.24000	244.69106			27,622,517,160,000.00	6,576,789,800	243,752,726,60
Total R202 SPOT									17,622,517,160,000.00	6,576,789,800	243,752,726,60
Total For R202									17,622,517,160,000.00	6,576,789,800	243,752,726,60
R2023 On 28/02/2023 Spot Bond			6.99500	103.73461	6.95000	103.74025			818,497,145,000,000.00	259,971,000,000	410,249,022,30
Total R2023 SPOT									18,497,145,000,000.00	259,971,000,000	410,249,022,30
Total For R2023									18,497,145,000,000.00	259,971,000,000	410,249,022,30
R2030 On 31/01/2030 Spot Bond			10.32000	88.20928	10.45000	87.57301			703,467,088,304,000.00	1,234,832,082,200	1,291,218,324,30
Total R2030 SPOT									13,467,088,304,000.00	234,832,082,200	291,218,324,30
Total For R2030									13,467,088,304,000.00	234,832,082,200	291,218,324,30
R2032 On 31/03/2032 Spot Bond			10.76000	87.99441	10.89500	87.25577			576,888,751,848,000.00	1,726,476,649,800	1,508,158,226,60
Total R2032 SPOT									16,888,751,848,000.00	726,476,649,800	508,158,226,60
Total For R2032									16,888,751,848,000.00	726,476,649,800	508,158,226,60
R2035 On 28/02/2035 Spot Bond			11.03000	89.32496	11.15500	88.55253			667,143,816,067,000.00	1,964,382,938,900	1,484,070,665,20
Total R2035 SPOT									17,143,816,067,000.00	964,382,938,900	484,070,665,20
Total For R2035									17,143,816,067,000.00	964,382,938,900	484,070,665,20
R2037 On 31/01/2037 Spot Bond			11.20000	80.97736	11.32000	80.23086			458,423,739,840,000.00	1,648,073,548,200	1,391,831,396,80
Total R2037 SPOT									18,423,739,840,000.00	648,073,548,200	391,831,396,80
Total For R2037									18,423,739,840,000.00	648,073,548,200	391,831,396,80
R2040 On 31/01/2040 Spot Bond			11.27500	82.90567	11.39000	82.13525			106,136,999,985,000.00	2,492,783,769,400	1,628,133,799,70
Total R2040 SPOT									16,136,999,985,000.00	492,783,769,400	628,133,799,70
Total For R2040									16,136,999,985,000.00	492,783,769,400	628,133,799,70
R2044 On 31/01/2044 Spot Bond			11.26500	79.90909	11.38500	79.09131			747,628,777,084,900.00	2,019,319,021,490	1,176,450,936,80
Total R2044 SPOT									17,628,777,084,900.00	019,319,021,490	176,450,936,80
Total For R2044									17,628,777,084,900.00	019,319,021,490	176,450,936,80
R2048 On 28/02/2048 Spot Bond			11.21500	83.11242	11.33000	82.30596			833,573,610,056,000.00	1,067,639,198,400	1,513,784,306,50
Total R2048 SPOT									13,573,610,056,000.00	067,639,198,400	513,784,306,50
Total For R2048									13,573,610,056,000.00	067,639,198,400	513,784,306,50
R209 On 31/03/2036 Spot Bond			11.02500	68.84613	11.15000	68.17416			313,205,325,550,000.00	209,814,542,000	775,314,917,10
Total R209 SPOT									13,205,325,550,000.00	209,814,542,000	775,314,917,10
Total For R209									13,205,325,550,000.00	209,814,542,000	775,314,917,10
R210 On 31/03/2028 Spot Bond			2.78000	225.19781	2.84000	224.43334			643,821,800,724,000.00	231,590,575,800	330,642,610,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 SPOT										13,821,800,724,000.00	231,590,575,800	330,642,610,50
Total For R210										13,821,800,724,000.00	231,590,575,800	330,642,610,50
R213 On 28/02/2031 Spot Bond			10.63500	82.87778	10.76500	82.23501				826,956,693,259,500.00	1,488,195,269,700	1,324,804,469,20
Total R213 SPOT										16,956,693,259,500.00	488,195,269,700	324,804,469,20
Total For R213										16,956,693,259,500.00	488,195,269,700	324,804,469,20
R214 On 28/02/2041 Spot Bond			11.16500	66.55357	11.29000	65.85228				178,676,259,868,500.00	822,093,708,900	828,369,369,80
Total R214 SPOT										18,676,259,868,500.00	822,093,708,900	328,369,369,80
Total For R214										18,676,259,868,500.00	822,093,708,900	328,369,369,80
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.34758				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.08120				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.36270				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.18039				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.07308				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.74747				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.70093				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.55821				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.22161				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.70355				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.34322				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.27159				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	102.08712				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.82352				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	95.97785				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.57846				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.29413				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.18202				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.53145				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.24229				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.41354				0.00	0	80,000,00
Total RED704 SPOT										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED704										0.00	0	80,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	100.70581				0.00	0	330,000,00
Total RED705 SPOT										0.00	0	330,000,00
Total For RED705										0.00	0	330,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.30069				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.14183				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.34298				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.85070				0.00	0	100,000,00
Total RES50 SPOT										0.00	0	100,000,00
Total For RES50										0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	99.95431				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.75462				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.70583				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.75227				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.80725				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.94150				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI0 On 24/07/2038 Spot Bond			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 RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.10445				0.00	0	40,000,000.00
Total RN2027 SPOT										0.00	0	40,000,000.00
Total For RN2027										0.00	0	40,000,000.00
RW23 On 10/12/2023 Spot Bond			8.73000	102.40497	8.73000	102.38106				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.58000	95.65106	11.58000	95.62165				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.06500	93.61974	12.06500	93.58978				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.07769				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.13000	94.88698	11.13000	94.85891				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	100.29233				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.40394				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.31000	104.52315	9.31000	104.49730				0.00	0	100.00
Total SBS20 SPOT										0.00	0	100.00
Total For SBS20										0.00	0	100.00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.24972				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			8.74000	106.60169	8.74000	106.57650				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.39000	97.84755	9.39000	97.82316				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.67500	101.83784	9.67500	101.81156				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.64500	106.56223	8.64500	106.53773				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.94000	100.49658	8.94000	100.47269				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.47000	96.30441	10.47000	96.27771				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.31000	103.22335	6.31000	103.20581				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.11500	106.65715	9.11500	106.63133				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.78000	106.67125	9.78000	106.64357				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.17500	101.47952	7.17500	106.77336				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.91361				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.38500	8.38500	8.38500	102.01270				0.00	0	
Total SBS51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.24286				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.10746				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.80073				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.85219				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.51910				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.26228				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.70122				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.64046				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.66597				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.63890				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.29613				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.08840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.96789				0.00	0	1,480,000,00
Total SBS70 SPOT										0.00	0	1,480,000,00
Total For SBS70										0.00	0	1,480,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.79744				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.40941				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.16810				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.17431				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.18120				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.29000	324.91258	2.29000	324.82078			16,531,052,000,000.00		7,218,800,000	3,953,400,00
Total SBSI11 SPOT									16,531,052,000,000.00		7,218,800,000	3,953,400,00
Total For SBSI11									16,531,052,000,000.00		7,218,800,000	3,953,400,00
SBSI14 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	223.47317			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.95915				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.67257				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.53126				0.00	480,000,000	240,000,00
Total SBT102 SPOT										0.00	480,000,000	240,000,00
Total For SBT102										0.00	480,000,000	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	104.21860				0.00	198,000,000	99,200,000
Total SBT103 SPOT										0.00	198,000,000	99,200,000
Total For SBT103										0.00	198,000,000	99,200,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.41416				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.30061				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.64813				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.43179				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.76233				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.36456				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.32000	104.32404	8.32000	104.30080				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.83633				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.26184				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.53886				0.00	200,000,000	200,000,000
Total SBT207 SPOT										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT207										0.00	200,000,000	200,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.28958				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.76179				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.56415				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.70197				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.01000	96.87773	10.01000	96.85161				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.34206				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.29193				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.38581				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.37484				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.46236				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.35306				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.46236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.44046				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.59357				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.39681				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.50610				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.49513				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.64500	105.70745	8.64500	105.68301				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.19148				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.44752				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.86108				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.27806				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.47302				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.18234				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.20626				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.52209				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.58216				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.24038				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.35872				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.85880				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.76724				0.00	2,500,000,000	4,500,000,000
Total SPG010 SPOT										0.00	2,500,000,000	4,500,000,000
Total For SPG010										0.00	2,500,000,000	4,500,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	100.28645				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.27227				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.40541				0.00	0	100,000,000
Total SSA07 SPOT										0.00	0	100,000,000
Total For SSA07										0.00	0	100,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.55033				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	156.80601				0.00	0	1,660,000,00
Total SSN011 SPOT										0.00	0	1,660,000,00
Total For SSN011										0.00	0	1,660,000,00
SSN01 On 21/12/2026 Spot Bond			9.03500	106.47074	9.03500	106.44503				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.25500	84.72419	10.25500	84.70116				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.43006				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.29911				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.35000	104.63067	8.35000	104.60728				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.23000	112.59640	5.23000	112.55581				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.79453				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.06581				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.83083				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.87000	1.87000	1.87000	326.58461				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.18283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.01923				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.39191				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	159.45923				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	112.55581				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	113.37875				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	211.20112				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.18538				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.16558				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.85802				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.83897				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	102.02450				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.82555				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.75729				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.30695				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.26755				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.95377				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.98010				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.11500	5.11500	5.11500	226.00185				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.78874				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.43523				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.03445				0.00	0	
Total SSN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			11.11500	84.55021	11.11500	84.52536				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.87718				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.17000	209.65398	4.17000	209.58414				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.29500	222.45203	5.29500	222.37127				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.36391				0.00	25,000,000,000	12,500,000,000
Total SSN107 SPOT										0.00	25,000,000,000	12,500,000,000
Total For SSN107										0.00	25,000,000,000	12,500,000,000
SSN11 On 31/03/2024 Spot Bond					0.00000	100.70516				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.76060				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.95227				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.30145				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.15379				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.20610				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.02572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.02082				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	99.83106				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.01767				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.11451				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.85020				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.81841				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.88904				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	100.86342				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.85009				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.84055				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.85009				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN168 On 13/09/2022 Spot Bond					0.00000	100.84297				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN169 On 15/09/2022 Spot Bond					0.00000	100.81849				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	100.67691				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN171 On 26/09/2022 Spot Bond					0.00000	100.69925				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN172 On 03/10/2022 Spot Bond					0.00000	100.59151				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN173 On 28/02/2025 Spot Bond					0.00000	100.73074				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	100.79421				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.35016				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.30644				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.55000	101.63299	9.55000	101.60708				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.09459				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.14494				0.00	0	
Total T17A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.18431				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.20026				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.23396				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.21403				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.23396				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.28116	7.21000	103.26095				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.51286	7.72000	103.49120				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.52423				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.70035				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.42432				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.69373				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.25548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.41421				0.00	280,000,000	140,000,00
Total TFS157 SPOT										0.00	280,000,000	140,000,00
Total For TFS157										0.00	280,000,000	140,000,00
TFS158 On 20/03/2024 Spot Bond					0.00000	100.96389				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2024 Spot Bond					0.00000	101.46322				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.31973				0.00	5,612,090,000	1,906,045,00
Total TFS163 SPOT										0.00	5,612,090,000	1,906,045,00
Total For TFS163										0.00	5,612,090,000	1,906,045,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.60530				0.00	0	100,000,00
Total TFS164 SPOT										0.00	0	100,000,00
Total For TFS164										0.00	0	100,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.99348				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.12833				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.39248				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.29364				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.87070				0.00	280,000,000	140,000,00
Total TFS169 SPOT										0.00	280,000,000	140,000,00
Total For TFS169										0.00	280,000,000	140,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	100.78656				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	101.20907				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.29606				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.27203				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.92112				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.24249				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.22623				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.31795				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.36060				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.35734				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.41164				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.47158				0.00	0	
Total TH15C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36380				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.20947				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.96447				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.78820				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.20907				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.23419				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.86260	8.49000	103.83874				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.26623				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.24416				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.20658				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.23818				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.62211	5.76000	102.60601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.28204				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.53927				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.35780				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.34385				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.43952				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.41361				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.77222				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.94145				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.84191				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.32360				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.29372				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.28376				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.39530				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.34950				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.34352				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76157				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.68794				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.64217				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.09460				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.12454				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.98605				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.75000	103.83653	7.75000	103.81463				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.67000	105.67195	8.67000	105.64758				0.00	0	
Total TL25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.11781			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.58086			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.53000	101.99840	9.53000	101.97246			0.00	0	200,000,00
Total TL28 SPOT									0.00	0	200,000,00
Total For TL28									0.00	0	200,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.67691			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.64849			0.00	0	5,200,000,00
Total TL30 SPOT									0.00	0	5,200,000,00
Total For TL30									0.00	0	5,200,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.68796			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.32608			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.85000	104.90664	8.85000	104.88195		17,271,660,000,000.00	1,951,600,000	1,200,358,20	
Total TN23 SPOT								17,271,660,000,000.00	1,951,600,000	1,200,358,20	
Total For TN23								17,271,660,000,000.00	1,951,600,000	1,200,358,20	
TN23/R On 06/11/2023 Spot Bond			100.00000	45.49643	100.00000	45.39628		0.00	0		
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.91000	103.32078	9.91000	103.29317		84,430,373,668,000.00	8,519,714,800	4,291,655,00	
Total TN25 SPOT								14,430,373,668,000.00	8,519,714,800	4,291,655,00	
Total For TN25								14,430,373,668,000.00	8,519,714,800	4,291,655,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.50985	100.00000	21.46172		0.00	0		
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.27000	92.74234	11.27000	92.71470		51,842,000,000,000.00	4,600,000,000	27,650,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN27 SPOT									51,842,000,000,000.00	4,600,000,000	27,650,000,000
Total For TN27									51,842,000,000,000.00	4,600,000,000	27,650,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.95077	100.00000	11.92445			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.38000	94.89311	11.38000	94.86442			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.05000	95.42759	12.05000	95.39709		21,690,000,000,000.00		1,800,000,000	2,400,000,000
Total TN30 SPOT								21,690,000,000,000.00		1,800,000,000	2,400,000,000
Total For TN30								21,690,000,000,000.00		1,800,000,000	2,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.15781	8.00000	118.13249			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.36200	93.81179	12.36200	93.78105			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.66000	89.96110	12.66000	89.93093		15,900,960,000,000.00		1,256,000,000	7,086,000,000
Total TN40 SPOT								15,900,960,000,000.00		1,256,000,000	7,086,000,000
Total For TN40								15,900,960,000,000.00		1,256,000,000	7,086,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.43354	10.75000	103.40395			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	99.87583			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.91028			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.58000	101.25080	5.58000	102.90647			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.70105			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.69494				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.70824				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.72657				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.90002	7.61000	100.92252				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.61784				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.13636				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.06000	102.23486	8.06000	102.21278				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.32490				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.65932				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.42784				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.29708				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.35000	104.20310	8.35000	104.17981				0.00	0	
Total TRA4A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.29708				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.66352	8.62000	102.63986				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.67158				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.85706				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.79498				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.75834				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.99627				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.99627				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.39900				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	96.95859				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	96.79090				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.21751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	100.50430				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	100.03241				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 _{On} 31/01/2025 Spot Bond					0.00000	100.57358				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 _{On} 18/08/2022 Spot Bond					0.00000	101.07660				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 _{On} 23/08/2022 Spot Bond					0.00000	101.04710				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 _{On} 26/08/2022 Spot Bond					0.00000	101.01931				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 _{On} 02/09/2022 Spot Bond					0.00000	100.91930				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 _{On} 07/09/2022 Spot Bond					0.00000	100.84360				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 _{On} 04/08/2022 Spot Bond					0.00000	100.41486				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 _{On} 06/10/2022 Spot Bond					0.00000	100.36605				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 _{On} 28/09/2022 Spot Bond					0.00000	100.16827				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 20/10/2022 Spot Bond					0.00000	100.17008				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.38000	104.35316	11.38000	104.32177				0.00	0	320,000,00
Total UG26 SPOT										0.00	0	320,000,00
Total For UG26										0.00	0	320,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.29835				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.37771				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.33117				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.47330				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.50610				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.55859				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.79033				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.83405				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.52824				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.70619				0.00	0	
Total VKE14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.80560			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.81180			0.00	0	500,000,00
Total VKE16 SPOT									0.00	0	500,000,00
Total For VKE16									0.00	0	500,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	101.15579			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.46023			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.79954			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.77e+017	441,246,882,790	357,494,607,95
Total for SPOT :									2.77e+017	441,246,882,790	357,494,607,95
Total Futures									2.77e+017	441,246,974,137	357,496,460,52
Total Options									6 064 620.00	7,500	168,44
Grand Total:									2.77e+017	441,246,981,637	357,496,628,96