



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: 04/08/2022

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			11.86500	76.44742	11.95981	75.98309			0.00	0	
ES33	On	03/11/2022	Bond Future			12.01354	74.11967	12.16408	73.39937			0.00	0	
ES33	On	02/02/2023	Bond Future			12.19789	75.45163	12.35461	74.71984			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.37499	73.07148	12.53826	72.32671			0.00	0	
ES33	On	03/08/2023	Bond Future			12.52494	74.59464	12.69491	73.83544			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.20000	75.06592	12.31437	74.41819			0.00	0	
ES42	On	03/11/2022	Bond Future			12.28842	72.51572	12.50099	71.33479			0.00	0	
ES42	On	02/02/2023	Bond Future			12.44815	73.82070	12.66906	72.61992			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.60820	70.93971	12.83817	69.71718			0.00	0	
ES42	On	03/08/2023	Bond Future			12.74058	72.42187	12.97933	71.17509			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			163.30479	163.30479	163.18738	163.18738			613,209,486.45	3,755	

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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	Open Interest
I2025	On	03/11/2022	Bond Future		166.00323	166.00323	165.76843	165.76843			0.00	0	7,74
I2025	On	02/02/2023	Bond Future		167.28407	167.28407	167.04811	167.04811			0.00	0	1,97
I2025	On	04/05/2023	Bond Future		170.41079	170.41079	170.17193	170.17193			0.00	0	
I2025	On	03/08/2023	Bond Future		172.18721	172.18721	171.94558	171.94558			0.00	0	
Total I2025 Future											613,209,486.45	3,755	9,70
Total For I2025											613,209,486.45	3,755	9,70
I2029	On	04/08/2022	Bond Future		120.40026	120.40026	119.55836	119.55836			179,275,987.14	1,489	
I2029	On	03/11/2022	Bond Future		121.23038	121.23038	120.19123	120.19123			0.00	0	1,72
I2029	On	02/02/2023	Bond Future		123.40754	123.40754	122.35197	122.35197			0.00	0	7,21
I2029	On	04/05/2023	Bond Future		124.41573	124.41573	123.34148	123.34148			0.00	0	
I2029	On	03/08/2023	Bond Future		127.00042	127.00042	125.90557	125.90557			0.00	0	
Total I2029 Future											179,275,987.14	1,489	2,45
Total For I2029											179,275,987.14	1,489	2,45
I2033	On	04/08/2022	Bond Future		114.21766	114.21766	113.96865	113.96865			405,015,822.36	3,546	
I2033	On	03/11/2022	Bond Future		114.90130	114.90130	114.43717	114.43717			0.00	0	1,21
I2033	On	02/02/2023	Bond Future		116.96450	116.96450	116.49421	116.49421			0.00	0	5,96
I2033	On	04/05/2023	Bond Future		117.76663	117.76663	117.28849	117.28849			0.00	0	
I2033	On	03/08/2023	Bond Future		120.21283	120.21283	119.72642	119.72642			0.00	0	
Total I2033 Future											405,015,822.36	3,546	7,23
Total For I2033											405,015,822.36	3,546	7,23
I2038	On	04/08/2022	Bond Future		128.58554	128.58554	127.26309	127.26309			426,775,407.26	3,319	
I2038	On	03/11/2022	Bond Future		130.94341	130.94341	129.27582	129.27582			0.00	0	5,15
I2038	On	02/02/2023	Bond Future		131.38221	131.38221	129.68724	129.68724			0.00	0	
I2038	On	04/05/2023	Bond Future		133.83839	133.83839	132.11283	132.11283			0.00	0	
I2038	On	03/08/2023	Bond Future		134.63573	134.63573	132.87620	132.87620			0.00	0	
Total I2038 Future											426,775,407.26	3,319	5,15
Total For I2038											426,775,407.26	3,319	5,15
I2046	On	04/08/2022	Bond Future		117.31470	117.31470	117.27433	117.27433			569,914,812.60	4,858	
I2046	On	03/11/2022	Bond Future		117.19061	117.19061	117.15229	117.15229			0.00	0	15,83
I2046	On	02/02/2023	Bond Future		119.29546	119.29546	119.25892	119.25892			0.00	0	
I2046	On	04/05/2023	Bond Future		119.48566	119.48566	119.44936	119.44936			0.00	0	
I2046	On	03/08/2023	Bond Future		121.96954	121.96954	121.93398	121.93398			0.00	0	
Total I2046 Future											569,914,812.60	4,858	15,83
Total For I2046											569,914,812.60	4,858	15,83
I2050	On	04/08/2022	Bond Future		119.02172	119.02172	118.63108	118.63108			234,829,853.56	1,973	
I2050	On	03/11/2022	Bond Future		121.34755	121.34755	120.50756	120.50756			0.00	0	9,74
I2050	On	02/02/2023	Bond Future		121.40283	121.40283	120.54971	120.54971			0.00	0	
I2050	On	04/05/2023	Bond Future		123.67241	123.67241	122.80447	122.80447			0.00	0	

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			124.03946	124.03946	123.15501	123.15501			0.00	0	
Total I2050 Future												234,829,853.56	1,973	9,74
Total For I2050												234,829,853.56	1,973	9,74
R186	On	04/08/2022	Bond Future			8.90000	107.09457	9.00478	106.70996		5.54	4,307,557,794.54	40,222	
R186	On	03/11/2022	Bond Future			9.01730	109.00275	9.19918	108.37144		5.63	414,210,450.00	3,800	66,19
R186	On	02/02/2023	Bond Future			9.16258	105.63676	9.35838	104.99631		5.60	0.00	0	
R186	On	04/05/2023	Bond Future			9.30500	107.58914	9.51706	106.93787		5.30	0.00	0	
R186	On	03/08/2023	Bond Future			9.38851	104.50157	9.61890	103.83842		5.17	0.00	0	
Total R186 Future												4,721,768,244.54	44,022	66,19
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	7.35	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			7,833.67000	7.83367	7,449,060	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	
R186	On	04/08/2022	Bond Future	7.96	Put			3,914.91000	3.91491	3,530,300	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			0.00000	0.00000	0,000	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,265.66000	3.26566	2,881,050	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			3,227.62000	3.22762	2,843,010	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			3,189.59000	3.18959	2,804,980	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,791.83000	2.79183	3,176,440	6.52	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			207.00000	0.20700	304,120	5.57	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,626.76000	3.62676	3,092,570	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			384.89000	0.38489	541,750	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,731.33000	2.73133	2,256,880	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			392.80000	0.39280	552,010	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,703.69000	2.70369	2,231,590	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			400.84000	0.40084	562,410	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,676.20000	2.67620	2,206,460	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			784.51000	0.78451	1,040,880	5.61	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,790.50000	1.79050	1,415,560	5.61	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.32	Put			3,900.16000	3.90016	3,401,270	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			453.06000	0.45306	596,200	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,872.78000	3.87278	3,375,470	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			459.92000	0.45992	604,660	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,845.71000	3.84571	3,350,000	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			446.50000	0.44650	588,060	5.38	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			994.40000	0.99440	1,223,620	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,154.68000	3.15468	2,732,630	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	8.83	Call		1,005.02000	1.00502	1,235,870	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,133.91000	3.13391	2,713,490	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,016.05000	1.01605	1,248,550	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,113.57000	3.11357	2,694,800	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,017.20000	2.01720	1,723,340	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		2,357.84000	2.35784	2,724,470	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,039.97000	2.03997	1,743,450	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		2,374.98000	2.37498	2,742,930	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,028.56000	2.02856	1,733,360	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		2,392.16000	2.39216	2,761,450	5.32	0.00	0	
Total R186 Option											0.00	0	8,62
Total For R186											4,721,768,244.54	44,022	74,81
R197	On	04/08/2022	Bond Future			331.53546	331.53546	331.48164	331.48164		36,468,900.60	110	
R197	On	03/11/2022	Bond Future			336.74988	336.74988	336.72451	336.72451		0.00	0	8:
R197	On	02/02/2023	Bond Future			333.97262	333.97262	333.95291	333.95291		0.00	0	
R197	On	04/05/2023	Bond Future			340.21700	340.21700	340.20000	340.20000		0.00	0	
R197	On	03/08/2023	Bond Future			338.14314	338.14314	338.13010	338.13010		0.00	0	
Total R197 Future											36,468,900.60	110	8:
Total For R197											36,468,900.60	110	8:
R202	On	04/08/2022	Bond Future			247.20833	247.20833	245.09810	245.09810		1,387,827,564.62	5,614	
R202	On	03/11/2022	Bond Future			251.11250	251.11250	248.97478	248.97478		0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.93448	250.93448	248.76290	248.76290		0.00	0	46
R202	On	04/05/2023	Bond Future			255.62516	255.62516	253.41516	253.41516		0.00	0	
R202	On	03/08/2023	Bond Future			256.07858	256.07858	253.82604	253.82604		0.00	0	
Total R202 Future											1,387,827,564.62	5,614	6,60
Total For R202											1,387,827,564.62	5,614	6,60
R2023	On	04/08/2022	Bond Future			6.92000	103.87209	7.06145	103.79568	0.75	1,727,496,728.79	16,631	
R2023	On	03/11/2022	Bond Future			7.28351	101.60421	7.65650	101.49059	0.45	0.00	0	18,48
Total R2023 Future											1,727,496,728.79	16,631	18,48
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		559.77000	0.55977	483,360	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		554.31000	0.55431	477,900	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		548.86000	0.54886	472,450	0.58	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.26000	0.00026	1,830	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		423.90000	0.42390	311,850	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		0.22000	0.00022	1,600	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	6.25	Put			429.99000	0.42999	317,750	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.24000	0.00024	1,710	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			426.95000	0.42695	314,800	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,727,496,728.79	16,631	18,48
R2030	On	04/08/2022	Bond Future			10.25000	88.66143	10.32930	88.28604		9.04	3,270,365,506.98	36,886	
R2030	On	03/11/2022	Bond Future			10.37920	90.25707	10.50906	89.66062		9.51	49,821,902.64	552	67,4
R2030	On	02/02/2023	Bond Future			10.53253	87.85058	10.66860	87.24524		9.58	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.68709	89.47477	10.82999	88.85910		9.24	0.00	0	
R2030	On	03/08/2023	Bond Future			10.81177	87.31022	10.96202	86.68317		9.25	0.00	0	
Total R2030 Future												3,320,187,409.62	37,438	72,62
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	14.52	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			10,281.14000	10.28114	9,905,750	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	
R2030	On	04/08/2022	Bond Future	9.05	Put			6,312.64000	6.31264	5,937,250	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	04/08/2022	Bond Future	10.95	Put			0.00000	0.00000	0,000	10.39	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,828.89000	3.82889	3,453,500	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			3,779.07000	3.77907	3,403,680	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			3,729.28000	3.72928	3,353,890	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			2,869.01000	2.86901	3,244,400	10.39	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			877.24000	0.87724	1,081,070	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,820.65000	2.82065	2,428,030	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,067.91000	5.06791	5,577,440	10.62	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			382.70000	0.38270	295,780	10.62	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			413.15000	0.41315	530,530	9.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,214.65000	4.21465	3,735,580	9.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			861.62000	0.86162	1,062,960	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,852.07000	2.85207	2,456,960	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			893.04000	0.89304	1,099,360	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,789.44000	2.78944	2,399,310	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,061.28000	1.06128	1,292,910	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,489.30000	2.48930	2,124,480	9.28	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			8,970.96000	8.97096	8,418,810	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			308.74000	0.30874	379,370	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,916.56000	7.91656	7,381,850	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			326.48000	0.32648	400,560	9.44	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.08	Put			7,737.62000	7.73762	7,206,360	9.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,209.33000	7.20933	6,689,210	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			701.25000	0.70125	840,820	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,317.53000	5.31753	4,851,760	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			828.36000	0.82836	987,200	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,832.55000	4.83255	4,386,050	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			222.22000	0.22222	275,410	9.57	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			4,797.28000	4.79728	4,352,390	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			875.21000	0.87521	1,040,550	9.12	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.83	Put			4,692.10000	4.69210	4,252,100	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,013.75000	1.01375	1,197,530	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,318.08000	4.31808	3,896,520	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			385.14000	0.38514	470,360	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,153.98000	4.15398	3,741,040	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,095.37000	1.09537	1,289,510	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,121.66000	4.12166	3,710,460	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,109.43000	1.10943	1,305,320	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,089.48000	4.08948	3,680,030	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			839.96000	0.83996	1,000,410	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,559.23000	1.55923	1,346,650	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,645.14000	3.64514	4,043,980	9.96	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,502.75000	1.50275	1,296,250	9.96	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			4,212.57000	4.21257	4,638,570	10.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,259.82000	1.25982	1,080,480	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,081.43000	1.08143	1,273,830	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,840.21000	4.84021	5,291,780	10.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,045.06000	1.04506	891,290	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			3,529.75000	3.52975	3,922,510	9.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,285.18000	1.28518	1,481,630	8.72	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			4,939.35000	4.93935	4,520,130	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			471.12000	0.47112	559,380	9.01	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,644.94000	8.64494	8,117,530	9.01	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			852.20000	0.85220	995,140	8.85	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,429.41000	6.42941	5,956,680	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,157.48000	2.15748	2,434,690	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,456.34000	3.45634	3,117,880	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			933.48000	0.93348	1,087,060	8.82	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			6,094.31000	6.09431	5,632,220	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,041.06000	1.04106	1,208,280	8.79	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,696.19000	5.69619	5,247,740	8.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Call		4,090.66000	4.09066	4,484,820	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,937.61000	1.93761	1,716,100	9.52	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call		1,951.84000	1.95184	2,211,990	8.87	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		3,733.12000	3.73312	3,377,600	8.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,137.77000	2.13777	2,413,420	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,480.35000	3.48035	3,140,330	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		7,639.58000	7.63958	8,146,290	10.61	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		836.46000	0.83646	727,500	10.61	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,177.29000	2.17729	2,456,060	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,432.46000	3.43246	3,095,560	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		2,401.65000	2.40165	2,697,460	8.99	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		3,178.02000	3.17802	2,858,160	8.99	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		7,868.57000	7.86857	8,380,030	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		795.39000	0.79539	691,180	10.67	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		4,888.11000	4.88811	5,315,770	9.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,581.79000	1.58179	1,393,780	9.77	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		6,165.85000	6.16585	6,635,950	10.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,166.81000	1.16681	1,021,240	10.17	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put		4,434.40000	4.43440	4,062,080	8.86	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,522.41000	2.52241	2,811,300	9.00	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		3,831.01000	3.83101	3,492,850	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,545.77000	2.54577	2,295,890	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,123.56000	4.12356	4,501,900	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,530.50000	2.53050	2,281,790	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,148.94000	4.14894	4,528,440	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,515.31000	2.51531	2,267,760	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,059.28000	2.05928	2,314,010	8.86	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.59	Call		7,650.48000	7.65048	8,143,620	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,208.68000	1.20868	1,074,770	10.63	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		8,574.33000	8.57433	9,086,880	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,012.65000	1.01265	898,150	10.89	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		4,098.24000	4.09824	4,475,410	9.53	0.00	0	
Total R2030 Option											0.00	0	21,48
Total For R2030											3,320,187,409.62	37,438	94,08
R2032	On	04/08/2022	Bond Future			10.70000	88.43988	10.77425	88.04486	10.33	4,523,699,862.00	51,150	
R2032	On	03/11/2022	Bond Future			10.81626	85.96077	10.95074	85.26293	11.42	209,400,435.72	2,436	156,58
R2032	On	02/02/2023	Bond Future			10.96659	87.48539	11.10668	86.77682	11.21	0.00	0	
R2032	On	04/05/2023	Bond Future			11.11307	84.94365	11.25928	84.22281	11.54	0.00	0	
R2032	On	03/08/2023	Bond Future			11.22873	86.69597	11.38118	85.96161	10.99	0.00	0	2,60

Contract 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											4,733,100,297.72	53,586	159,15	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			10,330.67000	10.33067	9,935,650	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			7,724.29000	7.72429	7,329,270	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	
R2032	On	04/08/2022	Bond Future	10.10	Put			3,678.59000	3.67859	3,283,570	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	04/08/2022	Bond Future	10.20	Put			3,119.81000	3.11981	2,724,790	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,008.62000	3.00862	2,613,600	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.37000	0.00037	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			1,471.67000	1.47167	1,076,280	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	
R2032	On	04/08/2022	Bond Future	9.80	Put			5,383.32000	5.38332	4,988,300	11.22	0.00	0	
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			1.83000	0.00183	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			4,232.77000	4.23277	4,627,790	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			0.00000	0.00000	0,000	11.73	0.00	0	
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			3,064.19000	3.06419	2,669,170	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			5,845.22000	5.84522	5,450,200	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			5,652.02000	5.65202	6,047,040	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			66.55000	0.06655	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			461.57000	0.46157	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			1,187.97000	1.18797	1,581,160	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			59.33000	0.05933	85,100	10.53	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			8,827.73000	8.82773	8,155,660	10.53	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			257.28000	0.25728	346,510	10.44	0.00	0	7
R2032	On	03/11/2022	Bond Future	9.92	Put			5,807.30000	5.80730	5,198,690	10.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			405.61000	0.40561	532,950	10.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,897.00000	4.89700	4,326,500	10.52	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.31	Call			51.23000	0.05123	73,900	10.54	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			9,114.30000	9.11430	8,439,130	10.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Call			510.93000	0.51093	662,160	10.60	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Put			4,451.76000	4.45176	3,905,150	10.60	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			906.41000	0.90641	1,133,930	10.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,329.46000	3.32946	2,859,140	10.82	0.00	0	4

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	9.46	Call			78.93000	0.07893	111,950	10.52	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			8,261.65000	8.26165	7,596,830	10.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			1,233.22000	1.23322	1,511,780	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,751.60000	2.75160	2,332,320	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,254.38000	1.25438	1,535,980	11.02	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.67	Put			2,719.94000	2.71994	2,303,700	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			456.07000	0.45607	595,100	10.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,671.62000	4.67162	4,112,810	10.56	0.00	0	18
R2032	On	03/11/2022	Bond Future	11.55	Call			3,895.26000	3.89526	4,412,790	12.17	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			876.73000	0.87673	696,420	12.17	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			6,890.38000	6.89038	7,517,000	13.19	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			294.55000	0.29455	223,330	13.19	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.56	Call			1,033.30000	1.03330	1,281,620	10.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			3,082.32000	3.08232	2,632,800	10.90	0.00	0	18
R2032	On	03/11/2022	Bond Future	11.45	Call			0.00000	0.00000	4,028,200	12.03	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			0.00000	0.00000	805,390	12.03	6,040,425.00	7,500	7,500
R2032	On	02/02/2023	Bond Future	9.31	Put			9,958.71000	9.95871	9,312,150	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			311.58000	0.31158	389,000	10.52	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,107.48000	9.10748	8,476,330	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			617.50000	0.61750	752,520	10.45	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,878.54000	6.87854	6,304,990	10.45	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,804.48000	5.80448	5,270,490	10.41	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			928.39000	0.92839	1,113,760	10.40	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,549.90000	5.54990	5,026,700	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,158.77000	1.15877	1,375,880	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,921.89000	4.92189	4,430,430	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			239.06000	0.23906	301,070	10.55	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.39	Put			4,884.62000	4.88462	4,395,230	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,190.72000	1.19072	1,411,950	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,847.32000	4.84732	4,359,980	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,358.70000	1.35870	1,600,870	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,485.22000	4.48522	4,018,820	10.55	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.16	Call			858.22000	0.85822	1,032,800	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,912.10000	3.91210	3,482,120	10.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,484.34000	4.48434	4,966,340	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,617.36000	1.61736	1,390,790	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,995.43000	4.99543	5,501,010	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,412.39000	1.41239	1,209,400	11.89	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Call			1,174.78000	1.17478	1,393,960	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call			8,363.25000	8.36325	8,972,310	12.99	0.00	0	

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	02/02/2023	Bond Future	12.75	Put		613.06000	0.61306	513,550	12.99	0.00	0	79
R2032	On	02/02/2023	Bond Future	10.67	Call		1,677.01000	1.67701	1,955,600	10.66	0.00	0	79
R2032	On	04/05/2023	Bond Future	11.37	Call		3,659.18000	3.65918	4,058,260	11.66	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		3,118.75000	3.11875	2,796,990	11.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,911.25000	1.91125	2,181,120	11.03	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,124.53000	5.12453	4,673,560	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,416.87000	2.41687	2,730,640	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		4,354.42000	4.35442	3,947,350	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,518.47000	10.51847	11,143,500	13.70	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		721.83000	0.72183	626,020	13.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,438.85000	2.43885	2,754,370	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,325.89000	4.32589	3,920,570	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,460.93000	2.46093	2,778,220	11.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,297.50000	4.29750	3,893,950	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,995.63000	2.99563	2,703,400	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,766.47000	4.76647	5,209,960	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,978.07000	2.97807	2,687,200	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,795.20000	4.79520	5,240,040	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,960.28000	2.96028	2,670,760	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,174.96000	5.17496	5,636,960	11.35	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,738.50000	2.73850	2,466,140	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,737.48000	4.73748	5,179,610	11.21	0.00	0	
Total R2032 Option											6,040,425.00	7,500	24,46
Total For R2032											4,739,140,722.72	61,086	183,62
R2035	On	04/08/2022	Bond Future			10.93000	90.05892	11.01395	89.55182	11.56	7,532,618,127.72	83,641	
R2035	On	03/11/2022	Bond Future			11.03477	87.30836	11.17892	86.45578	12.87	0.00	0	60,08
R2035	On	02/02/2023	Bond Future			11.17836	88.85574	11.32815	87.98967	12.76	0.00	0	72,17
R2035	On	04/05/2023	Bond Future			11.31061	85.99807	11.46624	85.11687	13.08	0.00	0	
R2035	On	03/08/2023	Bond Future			11.41710	87.77076	11.57872	86.87278	12.71	0.00	0	
Total R2035 Future											7,532,618,127.72	83,641	132,26
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,630.88000	9.63088	9,123,780	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	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,497.06000	7.49706	6,989,960	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.01000	0.00001	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		1,735.68000	1.73568	1,225,470	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	
R2035	On	04/08/2022	Bond Future	10.64	Call		0.31000	0.00031	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,292.46000	2.29246	1,785,050	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 Interr
R2035	On	04/08/2022	Bond Future	10.72	Call			2.46000	0.00246	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			1,796.96000	1.79696	1,287,400	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3.11000	0.00311	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			2,983.03000	2.98303	2,475,920	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3.91000	0.00391	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			1,674.62000	1.67462	1,163,610	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			767.18000	0.76718	1,201,080	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			73.20000	0.07320	0,000	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			6,620.80000	6.62080	7,127,900	16.17	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			761.13000	0.76113	989,610	11.95	0.00	0	58
R2035	On	03/11/2022	Bond Future	10.57	Put			4,447.08000	4.44708	3,822,980	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,059.20000	2.05920	2,492,790	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,347.18000	2.34718	1,928,190	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			116.80000	0.11680	169,240	11.59	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			8,661.29000	8.66129	7,861,150	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			406.69000	0.40669	551,340	11.65	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,799.83000	5.79983	5,091,900	11.65	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,472.58000	8.47258	9,253,530	15.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			275.34000	0.27534	203,710	15.10	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,659.78000	1.65978	2,041,730	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,779.64000	2.77964	2,309,010	12.48	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,825.30000	1.82530	2,229,570	12.57	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			2,587.23000	2.58723	2,138,920	12.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			2,089.61000	2.08961	2,526,820	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,318.61000	2.31861	1,903,240	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,120.08000	2.12008	2,560,900	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,290.15000	2.29015	1,878,390	12.72	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,569.23000	9.56923	8,818,350	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			470.60000	0.47060	592,030	11.73	0.00	0	38
R2035	On	02/02/2023	Bond Future	9.89	Put			9,334.10000	9.33410	8,589,460	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,656.60000	5.65660	5,058,400	11.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,400.34000	1.40034	1,678,500	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			5,485.70000	5.48570	4,897,790	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			412.53000	0.41253	521,700	11.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,806.91000	9.80691	9,050,010	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			440.81000	0.44081	556,000	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,608.70000	4.60870	4,078,530	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,881.98000	1.88198	2,220,540	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,571.24000	4.57124	4,043,730	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			875.66000	0.87566	1,073,430	11.73	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	02/02/2023	Bond Future	10.30	Put			7,083.40000	7.08340	6,415,100	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,325.21000	1.32521	1,593,080	11.82	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			3,940.18000	3.94018	3,460,600	12.22	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,348.18000	2.34818	2,737,340	12.23	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,907.58000	3.90758	3,430,670	12.23	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			1,438.78000	1.43878	1,722,100	11.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,401.49000	5.40149	4,818,740	11.87	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,859.39000	1.85939	2,195,290	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,761.52000	1.76152	1,499,460	13.39	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,508.03000	10.50803	11,273,300	15.07	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			580.19000	0.58019	479,390	15.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			1,904.98000	1.90498	2,246,190	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,534.25000	4.53425	4,009,390	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,321.83000	2.32183	2,708,320	12.22	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.94	Call			5,235.02000	5.23502	5,831,380	13.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,825.05000	1.82505	1,555,340	13.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,387.48000	5.38748	5,991,490	13.39	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,417.89000	1.41789	1,665,350	12.22	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,603.13000	7.60313	6,969,390	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,718.53000	1.71853	2,002,330	12.28	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			6,794.76000	6.79476	6,197,360	12.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,076.49000	3.07649	3,489,920	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,592.00000	4.59200	4,124,230	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,103.10000	3.10310	3,518,680	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,560.99000	4.56099	4,095,370	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			750.41000	0.75041	901,720	12.25	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			10,578.06000	10.57806	9,848,170	12.25	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			7,264.20000	7.26420	7,905,520	14.24	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,934.69000	1.93469	1,694,810	14.24	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			10,067.27000	10.06727	10,791,880	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,176.63000	1.17663	1,020,040	15.13	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,996.77000	2.99677	3,403,730	12.73	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,685.48000	4.68548	4,211,240	12.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,130.12000	3.13012	3,547,850	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,530.44000	4.53044	4,066,970	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,420.98000	3.42098	3,072,080	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			5,624.95000	5.62495	6,175,650	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,400.27000	3.40027	3,052,990	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,657.72000	5.65772	6,210,040	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,380.01000	3.38001	3,034,350	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
R2035	On	03/08/2023	Bond Future	11.98	Call			5.59258000	5.59258	6,141,660	12.93	0.00	0	
Total R2035 Option												0.00	0	13,14
Total For R2035												7,532,618,127.72	83,641	145,40
R2037	On	04/08/2022	Bond Future			11.08500	81.79866	11.17866	81.22681		12.98	6,999,674,933.52	85,572	
R2037	On	03/11/2022	Bond Future			11.18425	83.38286	11.33302	82.49148		13.74	0.00	0	66,4
R2037	On	02/02/2023	Bond Future			11.31792	80.60425	11.47219	79.69869		14.39	0.00	0	63,5
R2037	On	04/05/2023	Bond Future			11.44982	82.09496	11.60991	81.17341		14.04	0.00	0	
R2037	On	03/08/2023	Bond Future			11.56009	79.52883	11.72621	78.58949		14.40	0.00	0	
Total R2037 Future												6,999,674,933.52	85,572	129,95
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			6,963.31000	6.96331	6,391,460	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2.93000	0.00293	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			1,784.69000	1.78469	1,209,910	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3.69000	0.00369	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			220.95000	0.22095	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,454.91000	1.45491	2,018,250	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			8.51000	0.00851	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			1,722.76000	1.72276	1,147,220	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			4,490.68000	4.49068	5,062,530	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			0.00000	0.00000	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			4.62000	0.00462	0,000	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			1,661.07000	1.66107	1,084,600	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			410.97000	0.41097	761,870	18.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			2,122.42000	2.12242	2,583,820	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,319.01000	2.31901	1,889,030	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			2,153.36000	2.15336	2,618,540	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,290.34000	2.29034	1,864,140	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			2,184.52000	2.18452	2,653,470	13.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,261.96000	2.26196	1,839,530	13.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			4,639.85000	4.63985	4,097,250	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			2,027.25000	2.02725	2,392,970	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			4,602.92000	4.60292	4,063,080	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,566.43000	4.56643	4,029,360	13.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			2,176.33000	2.17633	2,558,630	13.85	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			4,387.16000	4.38716	3,863,900	13.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			4,934.96000	4.93496	5,534,530	15.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,113.42000	2.11342	1,807,430	15.09	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.03	Call			2,003.14000	2.00314	2,366,100	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,051.73000	2.05173	2,420,220	13.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/05/2023	Bond Future	11.30	Call		3,007.24000	3.00724	3,431,680	13.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,805.60000	4.80560	4,308,490	13.54	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,033.86000	3.03386	3,460,560	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,773.26000	4.77326	4,278,410	13.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,423.59000	4.42359	4,952,150	14.08	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,461.52000	3.46152	3,068,530	14.08	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,760.62000	11.76062	12,553,940	16.63	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		913.96000	0.91396	785,730	16.63	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Call		2,347.56000	2.34756	2,710,550	13.32	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		5,762.02000	5.76202	5,203,460	13.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,060.60000	3.06060	3,489,570	13.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,741.10000	4.74110	4,248,520	13.56	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,576.04000	3.57604	3,211,960	14.81	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,771.22000	5.77122	6,348,140	14.83	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,554.98000	3.55498	3,192,560	14.83	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,803.99000	5.80399	6,382,570	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,534.04000	3.53404	3,173,280	14.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,738.51000	5.73851	6,313,770	14.81	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											6,999,674,933.52	85,572	132,46
R2040	On	04/08/2022	Bond Future			11.15000	83.85189	11.27855	83.00614	13.72	5,310,088,638.03	63,327	
R2040	On	03/11/2022	Bond Future			11.23297	85.56106	11.42824	84.29854	14.53	42,780,530.00	500	62,00
R2040	On	02/02/2023	Bond Future			11.36095	82.57075	11.56341	81.28746	15.25	103,461,149.75	1,253	64,00
R2040	On	04/05/2023	Bond Future			11.48676	84.09796	11.69674	82.79173	14.88	0.00	0	
R2040	On	03/08/2023	Bond Future			11.59187	81.32283	11.80961	79.99096	15.31	0.00	0	
Total R2040 Future											5,456,330,317.78	65,080	126,10
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Put		11,395.45000	11.39545	10,549,700	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		0.00000	0.00000	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		3,915.51000	3.91551	3,069,760	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		8.02000	0.00802	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		0.00000	0.00000	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,655.56000	1.65556	801,790	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		9.86000	0.00986	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,590.12000	1.59012	734,510	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		12.06000	0.01206	0,000	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,525.13000	1.52513	667,320	19.19	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,918.02000	5.91802	6,763,770	19.19	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		813.45000	0.81345	1,161,360	13.47	0.00	0	1,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	10.80	Put		4,986.21000	4.98621	4,071,600	13.47	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,720.85000	1.72085	2,285,850	14.02	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		3,199.55000	3.19955	2,502,030	14.02	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,303.71000	2.30371	2,971,640	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,548.57000	2.54857	1,953,980	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,337.01000	2.33701	3,010,190	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,517.73000	2.51773	1,928,390	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		652.51000	0.65251	950,750	13.34	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		5,519.94000	5.51994	4,555,660	13.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,681.05000	2.68105	3,405,720	14.53	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		2,224.63000	2.22463	1,686,780	14.53	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		4,691.27000	4.69127	5,632,240	15.42	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put		1,163.11000	1.16311	841,560	15.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		2,015.86000	2.01586	2,635,640	14.19	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put		2,841.58000	2.84158	2,198,840	14.19	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		7,104.25000	7.10425	8,191,570	16.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		572.39000	0.57239	397,190	16.35	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.41	Call		2,370.37000	2.37037	3,048,800	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,487.02000	2.48702	1,902,930	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,015.32000	10.01532	8,936,950	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		605.07000	0.60507	817,790	14.02	0.00	0	30
R2040	On	02/02/2023	Bond Future	10.21	Put		9,821.13000	9.82113	8,750,560	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,800.83000	5.80083	4,968,610	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,745.26000	1.74526	2,208,070	14.24	0.00	0	30
R2040	On	02/02/2023	Bond Future	10.96	Put		5,665.37000	5.66537	4,844,890	14.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,078.06000	2.07806	2,595,990	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,062.74000	5.06274	4,297,380	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		576.99000	0.57699	781,910	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,021.73000	5.02173	4,260,330	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,128.41000	2.12841	2,654,250	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,980.76000	4.98076	4,223,310	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		2,309.90000	2.30990	2,863,360	14.48	0.00	0	60
R2040	On	02/02/2023	Bond Future	11.19	Put		4,701.64000	4.70164	3,971,810	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,678.17000	1.67817	2,129,240	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,218.64000	2.21864	1,801,140	15.75	0.00	0	60
R2040	On	02/02/2023	Bond Future	12.24	Call		5,981.74000	5.98174	6,895,190	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,913.71000	1.91371	1,543,870	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,105.15000	6.10515	7,026,540	16.08	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,864.27000	1.86427	1,502,370	16.08	0.00	0	30
R2040	On	02/02/2023	Bond Future	11.11	Call		2,103.26000	2.10326	2,625,150	14.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023	Bond Future	12.07	Call		5,295.40000	5.29540	6,161,190	15.75		0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,718.34000	1.71834	2,122,430	13.90		0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,016.65000	8.01665	7,114,510	13.90		0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,105.91000	2.10591	2,569,840	14.04		0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		7,107.41000	7.10741	6,265,110	14.04		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,379.70000	3.37970	4,004,690	14.49		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,108.17000	5.10817	4,426,930	14.49		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,408.93000	3.40893	4,037,090	14.50		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,073.94000	5.07394	4,395,870	14.50		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		931.39000	0.93139	1,185,840	13.94		0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,232.46000	11.23246	10,180,680	13.94		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,280.20000	8.28020	9,255,980	16.30		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,035.89000	2.03589	1,705,440	16.30		0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,034.23000	11.03423	12,116,060	17.24		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,305.88000	1.30588	1,081,480	17.24		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		3,350.59000	3.35059	3,972,390	14.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,142.61000	5.14261	4,458,180	14.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,557.17000	3.55717	4,201,110	14.56		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,906.00000	4.90600	4,243,710	14.56		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,794.83000	3.79483	3,291,400	15.55		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,191.43000	6.19143	7,022,210	15.57		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,772.42000	3.77242	3,271,330	15.57		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,226.35000	6.22635	7,059,460	15.58		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,749.84000	3.74984	3,251,080	15.58		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,156.28000	6.15628	6,984,720	15.55		0.00	0	
Total R2040 Option											0.00	0	13,58	
Total For R2040											5,456,330,317.78	65,080	139,65	
R2044	On	04/08/2022	Bond Future			11.14000	80.86945	11.23832	80.20650	14.50		997,282,057.40	12,332	
R2044	On	03/11/2022	Bond Future			11.22451	82.47264	11.37796	81.45536	15.36		0.00	0	66,84
R2044	On	02/02/2023	Bond Future			11.34457	79.55276	11.50349	78.51899	16.15		103,339,035.24	1,299	30,17
R2044	On	04/05/2023	Bond Future			11.46218	81.02420	11.62683	79.97205	15.77		0.00	0	
R2044	On	03/08/2023	Bond Future			11.55998	78.31100	11.73047	77.23840	16.25		0.00	0	
Total R2044 Future											1,100,621,092.64	13,631	97,01	
R2044	On	04/08/2022	Bond Future	11.08	Call		42.51000	0.04251	0,000	20.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,114.54000	1.11454	409,080	20.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		50.10000	0.05010	0,000	20.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,053.71000	1.05371	340,660	20.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		58.75000	0.05875	0,000	20.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		994.04000	0.99404	272,340	20.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/11/2022	Bond Future	10.60	Call		578.91000	0.57891	788,130	13.98	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		5,968.60000	5.96860	5,160,540	13.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		2,205.67000	2.20567	2,715,760	15.00	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		2,719.80000	2.71980	2,212,610	15.00	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,511.49000	2.51149	3,060,330	15.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,432.59000	2.43259	1,964,150	15.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,546.62000	2.54662	3,099,680	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,402.28000	2.40228	1,938,060	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,581.97000	2.58197	3,139,250	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,372.28000	2.37228	1,912,280	15.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,770.07000	4.77007	4,176,780	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,399.34000	2.39934	2,843,030	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,729.95000	4.72995	4,139,870	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,427.00000	2.42700	2,873,890	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,690.10000	4.69010	4,103,220	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,371.86000	2.37186	2,812,340	15.28	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,616.30000	3.61630	4,128,710	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,006.85000	5.00685	4,467,110	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,647.15000	3.64715	4,162,120	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,972.66000	4.97266	4,435,480	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,677.84000	3.67784	4,195,370	15.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,938.40000	4.93840	4,403,780	15.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,763.73000	3.76373	3,362,270	16.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,346.59000	6.34659	7,013,940	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,809.21000	3.80921	3,403,960	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,382.70000	6.38270	7,051,940	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,786.55000	3.78655	3,383,190	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,418.57000	6.41857	7,089,710	16.46	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											1,100,621,092.64	13,631	100,21
R2048	On	04/08/2022	Bond Future			11.08000	84.17099	11.18832	83.41905	14.25	7,473,542,202.10	88,790	
R2048	On	03/11/2022	Bond Future			11.16264	81.40918	11.32659	80.29068	15.94	13,025,468.80	160	258,60
R2048	On	02/02/2023	Bond Future			11.28121	82.85199	11.45107	81.71530	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future			11.38926	79.94687	11.56512	78.79001	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future			11.47568	81.59530	11.65754	80.41582	15.96	0.00	0	
Total R2048 Future											7,486,567,670.90	88,950	258,60
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		11,522.46000	11.52246	10,770,520	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	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.20	Put		7,348.18000	7.34818	6,596,240	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	0	
R2048	On	04/08/2022	Bond Future	10.30	Put		6,552.30000	6.55230	5,800,360	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		20.98000	0.02098	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		1,407.18000	1.40718	634,260	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		25.27000	0.02527	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		1,340.56000	1.34056	563,350	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Call		851.70000	0.85170	1,514,380	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		89.26000	0.08926	0,000	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		5,768.83000	5.76883	5,016,890	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		3.09000	0.00309	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Put		2,032.33000	2.03233	1,277,300	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		17.33000	0.01733	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		1,474.54000	1.47454	705,270	19.85	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,486.76000	2.48676	3,086,060	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,531.19000	2.53119	2,011,990	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,882.40000	4.88240	5,714,450	16.72	0.00	0	1,6
R2048	On	03/11/2022	Bond Future	11.90	Put		1,178.85000	1.17885	892,400	16.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		2,079.52000	2.07952	2,620,810	15.38	0.00	0	1,6
R2048	On	03/11/2022	Bond Future	11.20	Put		2,940.71000	2.94071	2,363,500	15.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,416.17000	2.41617	3,005,960	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,595.70000	2.59570	2,066,990	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,451.35000	2.45135	3,045,900	15.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,563.28000	2.56328	2,039,330	15.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		0.00000	0.00000	2,998,510	15.26	8,095,977.00	2,700	2,7
R2048	On	02/02/2023	Bond Future	11.10	Put		0.00000	0.00000	4,243,450	15.26	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,391.06000	2.39106	2,868,800	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,052.11000	5.05211	4,393,160	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,419.69000	2.41969	2,900,970	15.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,010.72000	5.01072	4,355,310	15.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,448.49000	2.44849	2,933,310	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,969.62000	4.96962	4,317,750	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		0.00000	0.00000	1,218,450	14.58	3,289,815.00	2,700	2,7
R2048	On	02/02/2023	Bond Future	10.40	Put		0.00000	0.00000	7,607,610	14.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,682.05000	3.68205	4,248,790	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,101.31000	5.10131	4,511,190	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,619.29000	3.61929	4,180,310	15.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,172.82000	5.17282	4,576,980	15.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,650.61000	3.65061	4,214,490	15.85	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	04/05/2023	Bond Future	11.34	Put		5.13696000	5.13696	4,543,980	15.85	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,686.90000	6.68690	7,427,960	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,884.55000	3.88455	3,446,130	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,613.01000	6.61301	7,349,990	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,930.69000	3.93069	3,488,190	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,650.08000	6.65008	7,389,100	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,907.70000	3.90770	3,467,240	16.39	0.00	0	
Total R2048 Option											11,385,792.00	5,400	8,70
Total For R2048											7,497,953,462.90	94,350	267,35
R209	On	04/08/2022	Bond Future			10.91500	69.52808	11.00852	69.03372	13.07	623,527,821.44	8,968	
R209	On	03/11/2022	Bond Future			11.00602	67.73350	11.15439	66.96254	14.51	0.00	0	18,80
R209	On	02/02/2023	Bond Future			11.12905	68.93477	11.28251	68.15142	14.43	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.24743	67.05824	11.40632	66.26106	14.76	0.00	0	
R209	On	03/08/2023	Bond Future			11.34048	68.44132	11.50477	67.62882	14.39	0.00	0	
Total R209 Future											623,527,821.44	8,968	20,86
R209	On	04/08/2022	Bond Future	10.57	Call		0.04000	0.00004	0,000	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,363.30000	2.36330	1,868,900	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		0.05000	0.00005	0,000	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,308.12000	2.30812	1,813,710	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		0.07000	0.00007	0,000	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,253.02000	2.25302	1,758,590	18.25	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		4,775.81000	4.77581	5,401,380	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		612.23000	0.61223	466,840	15.85	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,573.84000	1.57384	1,939,710	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,271.62000	2.27162	1,866,530	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,598.59000	1.59859	1,967,840	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,244.09000	2.24409	1,842,380	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,974.03000	2.97403	3,488,260	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,225.94000	1.22594	969,210	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		597.45000	0.59745	790,810	13.39	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,094.30000	4.09430	3,516,700	13.39	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,524.95000	1.52495	1,884,050	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,327.45000	2.32745	1,915,590	14.08	0.00	0	8,70
R209	On	03/11/2022	Bond Future	11.01	Call		1,549.29000	1.54929	1,911,780	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,299.40000	2.29940	1,890,930	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		16.89000	0.01689	26,970	13.04	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,940.88000	10.94088	10,180,000	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		40.20000	0.04020	61,800	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,394.68000	9.39468	8,645,320	13.05	0.00	0	

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	03/11/2022	Bond Future	10.00	Call		176.27000	0.17627	251,800	13.07	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.00	Put		6,520.48000	6.52048	5,825,050	13.07	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.80	Call		1,590.32000	1.59032	1,892,030	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,097.77000	4.09777	3,616,130	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,551.33000	1.55133	1,848,190	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,165.57000	4.16557	3,679,080	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,570.84000	1.57084	1,870,140	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,131.65000	4.13165	3,647,600	13.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,616.92000	2.61692	2,987,240	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,114.56000	4.11456	3,687,700	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,570.61000	2.57061	2,936,960	14.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,171.04000	4.17104	3,740,210	14.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,593.72000	2.59372	2,962,050	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,142.72000	4.14272	3,713,870	14.30	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,036.52000	5.03652	5,543,720	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,903.32000	2.90332	2,598,020	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,978.43000	4.97843	5,482,700	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,938.95000	2.93895	2,630,720	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,007.58000	5.00758	5,513,320	14.60	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,921.21000	2.92121	2,614,450	14.60	0.00	0	
Total R209 Option											0.00	0	39,75
Total For R209											623,527,821.44	8,968	60,61
R210	On	04/08/2022	Bond Future			225.47275	225.47275	223.96231	223.96231		98,982,537.25	439	
R210	On	03/11/2022	Bond Future			225.68271	225.68271	224.50787	224.50787		0.00	0	75
R210	On	02/02/2023	Bond Future			229.73604	229.73604	228.54422	228.54422		0.00	0	30
R210	On	04/05/2023	Bond Future			230.93772	230.93772	229.72571	229.72571		0.00	0	
R210	On	03/08/2023	Bond Future			235.73661	235.73661	234.50260	234.50260		0.00	0	
Total R210 Future											98,982,537.25	439	1,03
Total For R210											98,982,537.25	439	1,03
R213	On	04/08/2022	Bond Future			10.57500	83.28226	10.64928	82.92627	9.87	2,346,477,675.50	28,175	
R213	On	03/11/2022	Bond Future			10.69930	81.27981	10.82868	80.67571	10.88	16,906,200.48	208	33,75
R213	On	02/02/2023	Bond Future			10.85556	82.72019	10.99056	82.10696	10.53	0.00	0	
R213	On	04/05/2023	Bond Future			11.00078	80.69940	11.14177	80.07563	10.77	0.00	0	
R213	On	03/08/2023	Bond Future			11.11633	82.36185	11.26360	81.72644	10.26	0.00	0	
Total R213 Future											2,363,383,875.98	28,383	33,71
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	7.49	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,787.56000	3.78756	3,431,570	7.49	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	7.50	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,736.86000	3.73686	3,380,870	7.50	0	

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	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			3,686.21000	3.68621	3,330,220	7.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			281.68000	0.28168	368,930	10.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,050.89000	5.05089	4,534,040	10.23	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Call			824.35000	0.82435	1,021,000	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,992.80000	2.99280	2,585,350	10.34	0.00	0	2(
R213	On	03/11/2022	Bond Future	9.13	Call			53.28000	0.05328	74,060	10.56	0.00	0	2(
R213	On	03/11/2022	Bond Future	9.13	Put			8,474.19000	8.47419	7,890,870	10.56	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			62.18000	0.06218	86,020	10.53	0.00	0	4;
R213	On	03/11/2022	Bond Future	9.19	Put			8,166.82000	8.16682	7,586,560	10.53	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			869.98000	0.86998	1,074,130	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,894.30000	2.89430	2,494,350	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			375.01000	0.37501	485,190	10.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,447.07000	4.44707	3,953,150	10.16	0.00	0	2(
R213	On	03/11/2022	Bond Future	10.19	Call			584.49000	0.58449	738,290	10.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,624.57000	3.62457	3,174,270	10.25	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.38	Call			839.38000	0.83938	1,038,520	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,959.75000	2.95975	2,554,790	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			854.59000	0.85459	1,056,230	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,926.92000	2.92692	2,524,460	10.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			4,610.19000	4.61019	4,175,260	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,141.39000	4.14139	3,731,030	10.04	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call			218.10000	0.21810	271,260	10.18	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put			9,074.58000	9.07458	8,514,510	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			737.52000	0.73752	882,760	9.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			5,332.84000	5.33284	4,864,850	9.89	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call			979.21000	0.97921	1,157,510	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			825.86000	0.82586	702,960	11.87	0.00	0	9'
R213	On	02/02/2023	Bond Future	10.22	Call			992.43000	0.99243	1,172,450	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			4,575.56000	4.57556	4,142,350	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,005.97000	1.00597	1,187,720	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			4,541.29000	4.54129	4,109,810	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,177.06000	1.17706	1,379,930	10.04	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,301.17000	1.30117	1,518,490	10.08	0.00	0	9'
R213	On	02/02/2023	Bond Future	10.43	Put			3,887.62000	3.88762	3,491,710	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,058.58000	6.05858	6,548,910	11.87	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,071.94000	2.07194	2,337,760	10.36	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			3,911.42000	3.91142	3,553,470	10.36	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,090.70000	2.09070	2,358,050	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			3,884.87000	3.88487	3,528,450	10.37	0.00	0	

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	04/05/2023	Bond Future	10.75	Call		2,109.56000	2.10956	2,378,450	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,858.44000	3.85844	3,503,560	10.37	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,697.74000	2.69774	2,443,270	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,199.07000	4.19907	4,577,660	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,729.79000	2.72979	2,472,970	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,224.90000	4.22490	4,604,660	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,713.72000	2.71372	2,458,070	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,250.78000	4.25078	4,631,720	10.59	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											2,363,383,875.98	28,383	38,95
R214	On	04/08/2022	Bond Future			11.05000	67.28916	11.16331	66.66117	14.24	4,995,412,660.08	74,238	
R214	On	03/11/2022	Bond Future			11.14277	65.27404	11.30117	64.41037	15.89	522,192.32	8	25,3
R214	On	02/02/2023	Bond Future			11.26126	66.43083	11.42504	65.55316	15.83	207,463,482.09	3,123	65,48
R214	On	04/05/2023	Bond Future			11.36936	64.36286	11.53863	63.46961	16.28	0.00	0	
R214	On	03/08/2023	Bond Future			11.45572	65.68947	11.63050	64.77881	15.89	0.00	0	
Total R214 Future											5,203,398,334.49	77,369	90,75
R214	On	04/08/2022	Bond Future	10.97	Call		18.37000	0.01837	0,000	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,095.57000	1.09557	449,210	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		22.07000	0.02207	0,000	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,042.86000	1.04286	392,800	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		26.37000	0.02637	0,000	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		990.81000	0.99081	336,450	19.81	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,173.19000	2.17319	2,658,270	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,857.05000	1.85705	1,478,460	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,114.29000	2.11429	2,592,180	15.60	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,905.35000	1.90535	1,519,570	15.60	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,143.71000	2.14371	2,625,200	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,881.14000	1.88114	1,498,960	15.61	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,886.50000	3.88650	3,389,060	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,038.51000	2.03851	2,421,450	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,854.53000	3.85453	3,359,800	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,991.68000	1.99168	2,369,190	15.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,918.68000	3.91868	3,418,520	15.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,015.02000	2.01502	2,395,250	15.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,057.62000	3.05762	3,504,200	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,947.46000	3.94746	3,500,790	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,083.16000	3.08316	3,531,920	15.80	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,919.68000	3.91968	3,475,190	15.80	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,031.97000	3.03197	3,476,350	15.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.36	Put			3,975.20000	3.97520	3,526,330	15.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,995.20000	2.99520	2,665,520	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			5,565.99000	5.56599	6,148,530	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,977.18000	2.97718	2,649,060	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,596.49000	5.59649	6,180,570	16.39	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,959.52000	2.95952	2,632,940	16.39	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			5,535.78000	5.53578	6,116,760	16.37	0.00	0	
Total R214 Option												0.00	0	
Total For R214											5,203,398,334.49	77,369	90,75	
Total for Bond											55,238,401,443.98	641,274	1,410,33	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213/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			821.68700	821.68700	816.85500	816.85500				57,518,090.00	7	
GOVI On 03/11/2022 GOVI			837.41100	837.41100	829.70400	829.70400				0.00	0	86
GOVI On 02/02/2023 GOVI			852.25100	852.25100	844.41600	844.41600				0.00	0	
GOVI On 04/05/2023 GOVI			867.98000	867.98000	860.00400	860.00400				0.00	0	
GOVI On 03/08/2023 GOVI			885.80700	885.80700	877.67300	877.67300				0.00	0	
Total GOVI Future										57,518,090.00	7	86
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	24,270,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			24,050.00000	2.40500	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	24,170,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			24,150.00000	2.41500	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	24,070,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			24,250.00000	2.42500	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			92,740.00000	9.27400	169,810,000			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			92,940.00000	9.29400	170,010,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			92,840.00000	9.28400	169,910,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			64,140.00000	6.41400	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	14,110,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			64,240.00000	6.42400	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	14,310,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			64,040.00000	6.40400	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	14,210,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			71,340.00000	7.13400	151,100,000			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			71,240.00000	7.12400	151,000,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			71,440.00000	7.14400	151,200,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		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			404,530.00000	40.45300	485,870,000		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			404,430.00000	40.44300	485,770,000		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			404,630.00000	40.46300	485,970,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												57,518,090.00	7	86
Total for GOVI												57,518,090.00	7	86
AL37	On	04/08/2022	Index Future			816.18900	816.18900	813.33800	813.33800			0.00	0	
AL37	On	03/11/2022	Index Future			830.85600	830.85600	826.13300	826.13300			0.00	0	
AL37	On	02/02/2023	Index Future			845.58100	845.58100	840.78100	840.78100			0.00	0	
AL37	On	04/05/2023	Index Future			861.18600	861.18600	856.30200	856.30200			0.00	0	
AL37	On	03/08/2023	Index Future			878.87400	878.87400	873.89500	873.89500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			932.13500	932.13500	939.46300	939.46300			0.00	0	
AL7T	On	03/11/2022	Index Future			961.09300	961.09300	954.24200	954.24200			0.00	0	
AL7T	On	02/02/2023	Index Future			978.12500	978.12500	971.16200	971.16200			0.00	0	
AL7T	On	04/05/2023	Index Future			996.17700	996.17700	989.08900	989.08900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,016.63700	1,016.63700	1,009.41000	1,009.41000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			833.35400	833.35400	828.43100	828.43100			0.00	0	
ALBI	On	03/11/2022	Index Future			849.28700	849.28700	841.46300	841.46300			0.00	0	13
ALBI	On	02/02/2023	Index Future			864.33800	864.33800	856.38400	856.38400			0.00	0	
ALBI	On	04/05/2023	Index Future			880.28900	880.28900	872.19200	872.19200			0.00	0	
ALBI	On	03/08/2023	Index Future			898.36900	898.36900	890.11200	890.11200			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			319.99500	319.99500	318.74200	318.74200			44,799,300.00	14	
IGOV	On	03/11/2022	Index Future			325.42300	325.42300	323.83500	323.83500			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.26800	331.26800	329.65500	329.65500			0.00	0	
IGOV	On	04/05/2023	Index Future			337.45900	337.45900	335.81700	335.81700			0.00	0	
IGOV	On	03/08/2023	Index Future			344.46500	344.46500	342.79100	342.79100			0.00	0	
Total IGOV Future												44,799,300.00	14	70
Total For IGOV												44,799,300.00	14	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Index										44,799,300.00	14	84
JIBAR f On 17/08/2022 Jibar Future			5.75500	94.24500	5.75500	94.24500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.85500	94.14500	5.84500	94.15500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.46000	93.54000	6.46000	93.54000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.54000	93.46000	6.56000	93.44000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.04000	92.96000	7.06500	92.93500				0.00	0	
JIBAR f On 18/01/2023 Jibar Future			7.12000	92.88000	7.15000	92.85000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.45000	92.55000	7.47000	92.53000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.73000	92.27000	7.79000	92.21000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.93000	92.07000	8.02500	91.97500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.83000	92.17000	7.93000	92.07000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.95000	92.05000	8.06000	91.94000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.90500	92.09500	8.02000	91.98000				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 :										55,340,718,833.98	641,295	1,412,45
ABCPI On 07/12/2023 Spot Bond			2.11800	326.08452	2.11800	325.90349				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91416				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF00 On 18/07/2024 Spot Bond					0.00000	100.81603				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF00 On 30/06/2026 Spot Bond			9.65000	101.06133	9.65000	101.00931				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF00 On 30/06/2031 Spot Bond			11.86000	87.40610	11.86000	87.35108				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF00 On 01/12/2030 Spot Bond					0.00000	101.27468				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.90108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 11/11/2022 Spot Bond					0.00000	100.18064				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.56953				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2024 Spot Bond					0.00000	102.65700				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.63432				0.00	0	2,500,000.00
Total ABFN23 SPOT										0.00	0	2,500,000.00
Total For ABFN23										0.00	0	2,500,000.00
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.15681				0.00	20,000,000.000	10,000,000.00
Total ABFN25 SPOT										0.00	20,000,000.000	10,000,000.00
Total For ABFN25										0.00	20,000,000.000	10,000,000.00
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.46029				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.74418				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.80117				0.00	0	5,000,000.00
Total ABFN29 SPOT										0.00	0	5,000,000.00
Total For ABFN29										0.00	0	5,000,000.00
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.09891				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.11113				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.25024				0.00	30,000,000.000	15,000,000.00
Total ABFN33 SPOT										0.00	30,000,000.000	15,000,000.00
Total For ABFN33										0.00	30,000,000.000	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.28063				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.88762				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.16223				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.85055				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.98276				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.82402				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.46873				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.31479				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.32423				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.33101				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.69802				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.25704				0.00	0	
Total ABFN47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.19887				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.63484				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.22517				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.46880				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.44913				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.87453				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	99.87106				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.86822				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.61161				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.63779				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.65149				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.11161				0.00	120,000,000	60,000,00

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 ABJ01 SPOT										0.00	120,000,000	60,000,000
Total For ABJ01										0.00	120,000,000	60,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.49211				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.32168				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.76238				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.75965				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	155.69078				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.10323	100.00000	45.88030				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	161.96440				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	215.19481				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	234.12152				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.66000	8.66000	8.66000	102.89225				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.97500	8.97500	8.97500	106.76785				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS15 On 11/11/2022 Spot Bond			7.19000	102.99565	7.19000	102.95581				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.66500	107.35703	8.66500	107.30755				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.38500	107.69127	9.38500	107.63760				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.63000	105.99116	7.63000	105.94803				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.58000	101.03235	9.58000	100.98098				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	15.61745	100.00000	15.54877				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.22000	325.66154	2.22000	325.47894				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.85000	11.85000	11.85000	99.30010			3,318,000,000,000.00	280,000,000	140,000,000	
Total ABX01 SPOT									3,318,000,000,000.00	280,000,000	140,000,000	
Total For ABX01									3,318,000,000,000.00	280,000,000	140,000,000	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.93530				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.90870				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.83181				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.90638				0.00	0	
Total ACL193 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.90638				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.92905				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.92905				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	187.77512				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	191.29388				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.86378				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.37022				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.36949				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.58954				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.35236				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.47449				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.75119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.88050				0.00	0	14,500,00
Total AGT01 SPOT										0.00	0	14,500,00
Total For AGT01										0.00	0	14,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	106.03173				0.00	0	118,000,00
Total AGT02 SPOT										0.00	0	118,000,00
Total For AGT02										0.00	0	118,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.00553				0.00	220,000,000	210,000,00
Total AGT03 SPOT										0.00	220,000,000	210,000,00
Total For AGT03										0.00	220,000,000	210,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.62972				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.26054				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.27175				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.27500	95.47265	9.27500	95.42561				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.28880				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.34556				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.41634				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.23064				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.36435				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.18500	105.27639	9.18500	105.22417				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.29067				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.42749				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.51168				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.48684				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.32120				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.73527				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.42739				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.51155				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.10033				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.47532				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF7A1									0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.55468			0.00	0	
Total AHF7A2 SPOT									0.00	0	
Total For AHF7A2									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.46946			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.43790			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.55362			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.51365			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.71422			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.16335			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02: On 30/04/2023 Spot Bond			9.35000	104.81173	9.35000	104.75941			101,279,200,000,000.00	10,832,000,000	2,708,000,000
Total AIR02 SPOT									11,279,200,000,000.00	10,832,000,000	2,708,000,000
Total For AIR02									11,279,200,000,000.00	10,832,000,000	2,708,000,000
AIR04: On 29/05/2024 Spot Bond			9.79700	100.92471	9.79700	100.87227			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05: On 29/05/2030 Spot Bond			12.72500	88.71171	12.72500	88.65225			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.86000	192.81787	5.86000	192.67216			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF06: On 24/08/2022 Spot Bond					0.00000	101.45708			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.72716				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.29796				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.98520				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.00026				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.59321				0.00	0	240,000,00
Total APF15 SPOT										0.00	0	240,000,00
Total For APF15										0.00	0	240,000,00
APF16 On 07/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.09000	248.88921	5.09000	248.71137				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.70000	214.93621	5.70000	214.77567				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.55000	205.97482	4.55000	205.83357				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05000	115.31146	5.05000	115.22947				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.26881				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	101.27975				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.99568				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.80011				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.85994				0.00	113,600,000	28,400,000
Total ASN278 SPOT										0.00	113,600,000	28,400,000
Total For ASN278										0.00	113,600,000	28,400,000
ASN27 On 20/08/2048 Spot Bond					0.00000	101.51014				0.00	157,600,000	39,400,000
Total ASN279 SPOT										0.00	157,600,000	39,400,000
Total For ASN279										0.00	157,600,000	39,400,000
ASN28 On 21/08/2023 Spot Bond					0.00000	101.42329				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.02643				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.71795				0.00	88,800,000	22,200,000
Total ASN291 SPOT										0.00	88,800,000	22,200,000
Total For ASN291										0.00	88,800,000	22,200,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.85578				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.69541				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.43000	4.43000	4.43000	112.98297				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.16500	5.16500	5.16500	103.92162				0.00	0	
Total ASN319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.96473				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.08942				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.95943				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.30868				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.16000	113.76861	5.16000	113.68706				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86905				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.36889				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.00924				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83575				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83575				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.28016				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.17465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.99062				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.48502				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.26658				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.93585				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.93585				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.21728				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.18824				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.37451				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.88117				0.00	122,800,000	30,700,000
Total ASN399 SPOT										0.00	122,800,000	30,700,000
Total For ASN399										0.00	122,800,000	30,700,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.82238				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.95552				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41 On 05/12/2022 Spot Bond					0.00000	101.09090				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	104.25650				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.73857				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.76014				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.99762				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.37364				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.17621				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.25713				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.25998				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.19979				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.75500				0.00	0	
Total ASN470 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.19025				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.21375				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.52921				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.11849				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	114.67100				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	104.63548				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.47631				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.85154				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.85154				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.82995				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.67000	95.49912	10.67000	95.44488				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.85000	95.28857	9.85000	95.23852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.40000	94.10864	10.40000	94.05651				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.40000	94.10864	10.40000	94.05651				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			9.10000	100.24212	9.10000	100.19364				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	100.29270	11.05000	100.23409				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	100.29141	11.00000	100.23306				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.27847	10.50000	100.22272				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.63567				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.14649				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	101.61110				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN545 On 31/07/2023 Spot Bond			10.60000	100.28106	10.60000	100.22479				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.47000	100.18661	10.47000	100.22210				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.27977	10.55000	100.22375				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.69217				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.30612				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.14757				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.78079				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.79581				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.04264				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.31128				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.11235				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	100.20567	9.22000	100.15720				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.40649				0.00	0	
Total ASN596 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.34546				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.32520				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.29339				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.53818				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.17683				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.16987				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.85399				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.86047				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.68070				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.92611				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.81743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.57733				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.60052				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.94228				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.02974				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.29704				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.09439				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.10711				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.47740				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.77827				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.37891				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.53587				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.61572				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.70753				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.98853				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.02841				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.58239				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.40667				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.75683				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.20608				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.16322				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54875				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15998				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.89543				0.00	0	
Total ASN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.90209				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.80910				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.95834				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.92928				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.64640				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.78883				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.27274				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.52026				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.57745				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.03853				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.33731				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.21119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.15890				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.44696				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.78589				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.86217				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.87548				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	102.06316				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.15205				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.07150				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.01355				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.10384	10.10384	10.10384	102.72404				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.27291				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.21650				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.16801				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.15114				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.15136				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	101.06482				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.75610				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.62839				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.58722				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.44373				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.47822				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	100.28182				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.47402				0.00	0	
Total ASN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57293				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57128				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.45089				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.37984				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.37984				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.16811				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.92245				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.21797				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.21553				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.21553				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.36651				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.60372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.23540				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.23713				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.24232				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.23531				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.23397				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.86226				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.88903				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.53306				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.30373				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	100.21379				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 25/04/2042 Spot Bond					0.00000	100.57538				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.24228				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.07047				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.07047				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.89887				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.96691				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.96691				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.08186				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	100.88397				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.80181				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 27/09/2022 Spot Bond					0.00000	100.61192				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.82371				0.00	0	
Total ASN878 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.79980				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.14887				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	100.47851				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	100.42363				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.48135				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.48374				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.55000	100.64155	11.55000	100.32513				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.53413				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.91904				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.57964				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.56000	100.42944	7.56000	100.38873				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.46168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.57932				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.37273				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.38752				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.46000	12.46000	12.46000	103.48748			4,485,600,000,000.00	360,000,000	180,000,000	
Total BAYA72 SPOT									4,485,600,000,000.00	360,000,000	180,000,000	
Total For BAYA72									4,485,600,000,000.00	360,000,000	180,000,000	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.41094				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.54067				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.03675				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.46880				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.25794				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.16799				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.91708				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.96988				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.96121				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.11839				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.81114				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.22522				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.09554				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.89182				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.91770				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.89134				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.85457				0.00	0	50,000.00
Total BAYA94 SPOT										0.00	0	50,000.00
Total For BAYA94										0.00	0	50,000.00
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.88095				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.91803				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.97096				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.97010				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.10155				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.35531				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.12818				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	101.10242				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.17948				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.40504				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.10191				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.09163				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.10155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.40500	9.40500	9.40500	96.89574				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.06596				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.37656				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.12295				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.85899				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.08553				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.29313				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.98739				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.38336				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	83.09082				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.34000	105.25857	9.34000	105.20505				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	101.47776				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.20750				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.04996				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.99169				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.92986				0.00	0	100,000,00
Total BGT01 SPOT										0.00	0	100,000,00
Total For BGT01										0.00	0	100,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.38681				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.09000	104.02563	8.09000	103.98080				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.38638				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.17671				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.61287				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.66206				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.68531				0.00	0	
Total BID17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.23091				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.46812				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.46900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.41700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.96800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	44.54600				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	101.21623				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.85412				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.86267				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BNPP2 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.53185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1(On 19/11/2022 Spot Bond					0.00000	101.33400				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	101.07994				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	101.45950				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.72576				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.55141				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.01910				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.02182				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	101.19951				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.49435				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.01297				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.67506				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.38585				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.97986				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.96111				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.90000	104.62682	8.90000	104.57705				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.20000	105.84546	9.20000	105.79346				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.75000	107.63578	9.75000	107.58011				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.29000	11.29000	11.29000	98.09771				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06134				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.65485				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.75956				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.37985				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.39840				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.88753				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.05459	4.77000	105.07700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.96400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.86954				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.10500	106.20041	9.10500	106.14903				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	111.31738	8.70700	110.04400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.22123				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.45541	10.98000	103.39532				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN387 On 20/09/2024 Spot Bond			6.50000	115.41788	6.50000	103.56900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.64500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.85576				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.85526				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.85620				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.26000	151.98810	5.26000	151.87834				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.70000	150.42019	5.70000	150.30807				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.65737				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.39318				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.75000	106.78662	8.75000	106.73693				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.74283				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.46505				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.49147				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.08442				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.40627				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.05595				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.54691				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.84561				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.95876	9.96000	103.90260				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.72312	10.01000	102.66803				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.49821				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.99287				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.31316				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.81498	9.20000	103.76307				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.62575				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.44843				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.30733				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.55671				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.99287				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.92245				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.30607				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.63000	99.94136	10.63000	99.88512				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.74241				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.29221				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.35663				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.91700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.69182				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.10000	104.43883	10.10000	104.38199				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.15000	103.46099	10.15000	103.40534				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.24000	102.23627	10.24000	102.18079				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	309.12301				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.85214				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.92001				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.43743				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.39922				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	126.54100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	99.93789				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	102.32880	10.19000	102.31658				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.10000	102.61654	10.10000	102.56159				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.27922				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.46164				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.94625				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.15795				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	99.94075				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.33000	101.46217	10.33000	101.40666				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	99.91676				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	99.94050				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.95780				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.00217				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.29162				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.61478				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.95985				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.07427				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.29611				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.25433				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.47684				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.77683				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.85146				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.05569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.81559				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.68000	154.13997	3.68000	124.21906				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.60197				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.82509				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.41669				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	101.86691				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.58152				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.98074				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.85146				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.85146				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	97.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.06980				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.05578				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.92341				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.22247				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.30545				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.41677				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.57117	9.32000	102.52012				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.28693				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.29304				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.11059				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.37478				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.49594				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.58825				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.61500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.61164				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.11236				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.26728				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.21838				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.26157				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.29598				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.31000	100.65025	8.31000	100.60613				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.60892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.58252				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.64500	60.49689	12.64500	79.52791				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.40894				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.80000	101.22752	10.80000	101.16871				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.60228				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.37033				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.56523				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.95959				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.27954				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.36420				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.59564				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	101.81453				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.72845				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.26450				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.37051				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.83674				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.41400				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.83808				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.72514				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.24240				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.59564				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.30769				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.59564				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.06600				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.02212				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.91144				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.37518				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.51700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	118.33400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.74400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.53675				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.61696				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.88778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.00335				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.31604				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.39484				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.75058				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.34848	155.30013	4.34848	126.12324				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.34848	155.30013	4.34848	126.12406				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.78378				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.87229				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.83439				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.38024				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.82514				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.03455				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.80063				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.82151				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.11894				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.96474				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.96453				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.36269				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.77520				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.85415				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.91345				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.42029				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.90408				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.68385				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.14055				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.94539				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.54109				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.25196				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	88.98421				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.91654				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.96233				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.83555				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	81.07964				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	81.32271				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.85723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.92812				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.84077				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.84077				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.84077				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	80.11806				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.87842				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	79.11489				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	79.43738				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.09496				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	80.14785				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.77687				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.77687				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.77687				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.78991				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.78991				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.78991				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.64796				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.68680				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.32580				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.89368				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.52877				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.35586				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.98229				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.60100				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	92.21802				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.57351				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.81943				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.14355				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.01300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.41900				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.50771				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.85409				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.16613				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.95471				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.59242				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.15809				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.02680				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.38662				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.34737				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.53023				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.07137				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.16337				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.91886				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.15809				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.87120				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	104.01842				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	97.18986				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	84.13145				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.31096				0.00	0	
Total CLN772 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.41233				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.17123				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.80500	6.80500	6.80500	121.45466				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.35297				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.61622				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.14833				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.14927				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.99343				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.16702				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.15394				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.15600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.75941				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.74958				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.75941				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.61533				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.47901				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.16718				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	100.16718				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.95925				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	100.75947				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.16733				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.16783				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.16783				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.45636				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.42870				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.14983				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.32071				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.16888				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.46590				0.00	0	
Total CLN807 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.15581				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.78221				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.40500	96.94441	9.40500	96.89574				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.78861				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.26578				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.87693				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.75099				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.75099				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.16739				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.16888				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.14836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.16739				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.75948				0.00	0	
Total CLN821 SPOT										0.00	0	
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	100.16739				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.16739				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.16708				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.16739				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.64726				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	100.24100				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.07103				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	100.16708				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.20751				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	101.17268				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	101.17282				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	101.17283				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	101.17273				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.08192				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	100.85294				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	100.70666				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	102.69100				0.00	0	
Total CLN841 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.12800				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.47100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.78994				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.69029				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.68448				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.80078				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.80078				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.80043				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.17960				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.89816				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.59804				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.61993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.54595				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.56072				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.54183				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.00071				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	86.41688				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.27100				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.33855				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.30716				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.37209				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.88223				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.72000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.23000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.44413				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	84.91640				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.14476				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.14650				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.14556				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.51971				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.72000	104.08112	9.72000	104.02715				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.37000	101.76275	11.37000	101.70128				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.81000	100.67297	10.81000	100.61506				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.18500	103.14344	9.18500	103.09283				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.16000	92.01929	13.16000	91.95523				0.00	0	
Total COT02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.75000	92.21359	11.75000	92.15607				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.15872				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.23762				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.34534				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.66870				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.50000	10.50000	10.50000	102.13331				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.32572				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.69374				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.85373				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.86285				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.56767				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.58646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.70000	105.73155	7.70000	105.68743			30,800,000,000,000.00	4,000,000,000	1,000,000,000
Total DV23 SPOT									10,800,000,000,000.00	4,000,000,000	1,000,000,000
Total For DV23									10,800,000,000,000.00	4,000,000,000	1,000,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	72.19752	100.00000	71.87479			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.19752	100.00000	71.87479			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.25000	100.40251	9.25000	100.35236			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79110	9.69000	99.73894			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79110	9.69000	99.73894			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.70000	95.72023	10.70000	95.66602			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.64500	92.85727	11.64500	92.79923			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	99.78249	10.10000	99.72818			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78249	10.10000	99.72818			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.21419			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22g On 24/10/2022 Spot Bond					0.00000	100.30469			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.27757			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.60606			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.14516				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.26254				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.99413				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.93002				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.51167				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.13441				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.37974				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.13972				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	102.10224				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.41934				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	101.04574				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.08233				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.66000	105.89648	8.66000	105.84770				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.35000	115.57602	5.35000	115.49200				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	102.43847	5.05000	102.36564				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	143.24851	2.25000	143.16807				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89000	156.68058	3.89000	156.57884				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90500	142.52602	3.90500	142.43335				0.00	0	3,500,000,00
Total EL29 SPOT										0.00	0	3,500,000,00
Total For EL29										0.00	0	3,500,000,00
EL30 On 29/07/2030 Spot Bond			3.91000	137.71655	3.91000	137.62697				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	116.77436	5.17000	116.69041				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	104.75659	5.02000	104.68229				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	143.24851	2.25000	143.16807				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	168.04945				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.33419				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	128.35037				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.41878				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	124.55388				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.76933				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	111.61927				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.42398				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.86896				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.92512				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.88537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	103.72176				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	101.92972				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.81000	101.47049	10.81000	101.41244				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.54500	12.54500	12.54500	94.08938				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.59500	12.59500	12.59500	98.25087				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			10.90000	10.90000	10.90000	100.34122				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.90000	10.90000	10.90000	99.92942				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.52000	12.52000	12.52000	69.73072				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.82500	11.82500	11.82500	97.97124				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.52000	12.52000	12.52000	91.42777				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.60930				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	101.04298				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.95983				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.99654				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.23462				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.30180				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.10199				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.94155				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.96308				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.87426				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.65590				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.55663				0.00	0	
Total EQT004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.27199				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.14587				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.76389				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.46473				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	99.98454				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.12989				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.82056				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	99.81346				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.81691				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.80983				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.85470				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.85470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.81718				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.82542				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.81830				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.96000	101.28900	7.96000	101.24639				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	100.37978	10.00000	100.32722				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.90000	96.62172	9.90000	96.57072		3,309,511,590,000.00		334,294,100	11,376,009,80	
Total ES26 SPOT								3,309,511,590,000.00		334,294,100	11,376,009,80	
Total For ES26								3,309,511,590,000.00		334,294,100	11,376,009,80	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.77266	7.85000	102.72944				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.81500	76.69394	11.95500	75.95860		14,288,851,874,500.00		1,209,382,300	10,437,553,40	
Total ES33 SPOT								14,288,851,874,500.00		1,209,382,300	10,437,553,40	
Total For ES33								14,288,851,874,500.00		1,209,382,300	10,437,553,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.00541	7.50000	102.96419				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.11000	75.58247	12.31000	74.39419		10,380,790,091,000.00		857,208,100	1,933,160,20	
Total ES42 SPOT								10,380,790,091,000.00		857,208,100	1,933,160,20	
Total For ES42								10,380,790,091,000.00		857,208,100	1,933,160,20	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.46347	8.50000	102.41688				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.32017				0.00	96,800,000	22,500,00
Total EXX05 SPOT										0.00	96,800,000	22,500,00
Total For EXX05										0.00	96,800,000	22,500,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.00247				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.41824				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.88027				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.86078				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20708				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.38230				0.00	0	50,000,00
Total FIFB19 SPOT										0.00	0	50,000,00
Total For FIFB19										0.00	0	50,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.05980				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.06299				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.38491				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.46915			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.49023			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.24145			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.41941			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.52163			0.00	0	2,330,000,00
Total FRB24 SPOT									0.00	0	2,330,000,00
Total For FRB24									0.00	0	2,330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.26588			0.00	0	100,000,00
Total FRB25 SPOT									0.00	0	100,000,00
Total For FRB25									0.00	0	100,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.13584			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.48000	104.09473	9.48000	104.04206			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.75813			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.59544			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.40000	98.68690	9.40000	98.63737			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.38567				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.72000	327.74244	1.72000	327.56756				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	161.86733				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.75000	214.56170	3.75000	214.42376				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	113.36015				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	227.96269				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.18000	99.95871	5.18000	99.88678				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.09100	101.02197	5.09100	100.94991				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.61000	8.61000	8.61000	83.12410				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.64000	8.64000	8.64000	82.25424				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	157.00947				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.67387				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	100.80222				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.40041				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	100.18828				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.37480				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.94235				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	120.51835				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.92449				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.85057				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	118.32458				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.83180				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.47933				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.50231				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.37758				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.24802				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.50719				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.48482				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.62668				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.22788				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.47566				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.81576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.92624				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.00882				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	97.73655				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.01325				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.21561				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.91560				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.00854				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.13394				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.93534				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.54349				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.25983				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.57752				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.26931				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.32266				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.70249				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.55220				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.33935				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.70899				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.17885				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.82787				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.34866				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.07750				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.44914				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.54328				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.27347				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	98.39820				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.35317				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.44828				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.47102				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	100.33202				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.29440				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.29514				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.77483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.34518				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.21943				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.63287				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.02361				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.06708				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.43930				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.33167				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.43968				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.24058				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.24702				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.32288				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.32175				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.30622				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.53845				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.21478				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.20822				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.84491				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.96815				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.94871				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.34102				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.34102				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.33830				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.33830				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.09522				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.23774				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.33192				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.14936				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.19008				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	99.93293				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.83320				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.23771				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.22580				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.87756				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.24921				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.27814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.33237				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.55772				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	101.30074				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	102.19323				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.80254				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.58884				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.68393				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.46256				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.08068				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	104.15277				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.23774				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond					0.00000	100.25629				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.28738				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.26597				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	101.18912				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	101.03119				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	98.42877				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.25627				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.95973				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.26391				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.23774				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.80770				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.75342				0.00	0	
Total FRC422 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC422										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.75342				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42 On 31/08/2025 Spot Bond					0.00000	100.53984				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42 On 31/07/2025 Spot Bond					0.00000	100.23764				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42 On 30/09/2027 Spot Bond					0.00000	100.13525				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42 On 30/09/2026 Spot Bond					0.00000	100.14254				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.66000	108.89582	4.66000	108.82063				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	117.45547	4.90000	117.37289				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.33691				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.50304				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61384				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.87057				0.00	0	100,000,00
Total FRJ25 SPOT										0.00	0	100,000,00
Total For FRJ25										0.00	0	100,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.10758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.58008				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.21000				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.28932				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.12018				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.21772				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.74987				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.37900	4.37900	4.37900	108.66933				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	117.80721				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.95083				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.01000	115.87862	5.01000	115.79649				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.04000	228.02232	5.04000	227.86000				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.15000	113.90785	5.15000	113.82627				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	227.24490				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.76000	157.48518	3.76000	157.38401				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.75925	3.70500	109.68906				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.95000	116.73560	4.95000	116.65322				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.19000	224.96626	5.19000	224.80429				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.24000	223.95845	5.24000	223.79664				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.94000	160.59271	2.94000	160.49659				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.27000	223.35637	5.27000	223.19464				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.15000	113.90785	5.15000	113.82627				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.36000	207.97785	4.36000	207.83732				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90000	104.00416	5.90000	103.92555				0.00	0	
Total FRS127 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.25000	209.14772	4.25000	209.00764				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.31000	208.50867	4.31000	208.36833				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.78000	213.41202	5.78000	213.25170				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.85000	104.63157	5.85000	104.55275				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	113.82627				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.13000	114.18695	5.13000	114.10529				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.12000	210.54009	4.12000	210.40053				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.55000	217.82951	5.55000	217.66851				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.25000	209.14772	4.25000	209.00764				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.25000	209.14772	4.25000	209.00764				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.65100	215.65271	3.65100	215.51518				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.71000	157.67255	3.71000	157.57168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.60000	205.45142	4.60000	205.30997				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.64000	205.03379	4.64000	204.89219				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.68000	157.78510	3.68000	157.68442				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.11500	210.59385	4.11500	210.45432				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	204.78791				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	100.27020				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.30155				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.84481				0.00	186,000,000	46,500,000
Total FRS180 SPOT										0.00	186,000,000	46,500,000
Total For FRS180										0.00	186,000,000	46,500,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.75869				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	176.11607				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	134.16484				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	184.24495				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	141.22740				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.05377				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.05979				0.00	172,800,000	43,200,000
Total FRS199 SPOT										0.00	172,800,000	43,200,000
Total For FRS199										0.00	172,800,000	43,200,000
FRS200 On 12/08/2025 Spot Bond					0.00000	99.91954				0.00	179,200,000	44,800,000
Total FRS200 SPOT										0.00	179,200,000	44,800,000
Total For FRS200										0.00	179,200,000	44,800,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.34839				0.00	113,600,000	28,400,000
Total FRS201 SPOT										0.00	113,600,000	28,400,000
Total For FRS201										0.00	113,600,000	28,400,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.36964				0.00	83,200,000	20,800,000
Total FRS206 SPOT										0.00	83,200,000	20,800,000
Total For FRS206										0.00	83,200,000	20,800,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.36295				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.74241				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.82787				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	101.53877				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.60438				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.02335				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.28486				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.48687				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.29095				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.64463				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	106.06136				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.45439				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	97.15082				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 _t On 02/03/2024 Spot Bond					0.00000	101.09950				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 _i On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 _t On 23/01/2024 Spot Bond					0.00000	111.43259				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 _t On 25/03/2024 Spot Bond					0.00000	101.05209				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 _t On 28/02/2031 Spot Bond					0.00000	101.52692				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 _t 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 _t On 31/03/2032 Spot Bond					0.00000	100.74669				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 _i On 22/06/2026 Spot Bond					0.00000	112.89471				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 _t On 31/03/2031 Spot Bond					0.00000	100.75205				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 _t 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 _t On 31/03/2032 Spot Bond					0.00000	100.74775				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 _t On 18/08/2022 Spot Bond					0.00000	101.29793				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.93151				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.12503				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.36209				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.79115				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.39500	10.39500	10.39500	99.20865				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.39500	10.39500	10.39500	99.20865				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.28831				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.80345				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.73400	11.73400	11.73400	88.83066				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.90192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	90.88268				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	95.71934				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	99.82299				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.19077				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.47628				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 ₄ On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 ₅ On 06/07/2023 Spot Bond					0.00000	100.54108				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 ₆ On 30/04/2026 Spot Bond					0.00000	100.23774				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 ₇ On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 ₈ On 31/07/2023 Spot Bond					0.00000	100.45216				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 ₉ 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			1.43000	1.43000	1.43000	328.78757				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.16000	330.09531	1.16000	329.92920				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.17000	1.17000	1.17000	329.88681				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.07746				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	108.77552	4.85000	108.69931				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.56000	70.32167	4.56000	114.21832				0.00	0	
Total FRS81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	160.91980				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	159.84518				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.23000	2.23000	2.23000	325.43736				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.89000	7.89000	7.89000	103.30680				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.64000	106.14059	8.64000	106.09153				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.65000	103.20854	8.65000	103.16106				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.03000	104.97354	9.03000	104.92289			5,754,646,527,000.00	637,280,900	319,410,300	
Total FRX26 SPOT									5,754,646,527,000.00	637,280,900	319,410,300	
Total For FRX26									5,754,646,527,000.00	637,280,900	319,410,300	
FRX27 On 07/03/2027 Spot Bond			9.52000	106.74374	9.52000	106.68980			0.00	0	0	
Total FRX27 SPOT									0.00	0	0	
Total For FRX27									0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			9.41000	103.58699	9.41000	103.53524			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.63000	100.88816	9.63000	100.83661			0.00	0	0	
Total FRX30 SPOT									0.00	0	0	
Total For FRX30									0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.20500	100.50172	10.20500	100.44647			0.00	0	0	
Total FRX31 SPOT									0.00	0	0	
Total For FRX31									0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			10.65000	102.99487	10.65000	102.93650			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.57500	74.07516	11.57500	74.02964				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.53512				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.34832				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.29361				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.33078				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.34171				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.18427				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.19978				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.20752				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.11504				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.26770				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.31504				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.47416				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.27899				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.33152				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.78018				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97500	117.36305	3.97500	117.28616				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.36848				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.22900	105.29416	8.22900	105.24777				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.47307				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.91000	106.26368	7.91000	106.21865				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.26597				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.16820				0.00	840,000,000	420,000,000
Total GRT23 SPOT										0.00	840,000,000	420,000,000

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 GRT23										0.00	840,000,000	420,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.19215				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.96524				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.58146				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.63786				0.00	0	100,000,000
Total GRT27 SPOT										0.00	0	100,000,000
Total For GRT27										0.00	0	100,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.98142				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.44558				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.16793				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.34786				0.00	0	1,000,000,000
Total GRT32 SPOT										0.00	0	1,000,000,000
Total For GRT32										0.00	0	1,000,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.67225				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.11631				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.70257				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.60925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14070				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.36225				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.58788				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.82406				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.62749				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.96946				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.66775				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.92729				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.97070				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.31324				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.65261				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	102.03797				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.92825				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.79809				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.56050				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.14339				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.66874				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.69897				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.06225				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.98062				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.61129				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.60075				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.64833				0.00	0	
Total HPF14 SPOT										0.00	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 HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.04000	326.40851	2.04000	326.22868				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.22000	2.22000	2.22000	335.17099				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.82500	102.22415	10.82500	102.16463		2,165,000,000,000.00		200,000,000	100,000,00	
Total HWAY30 SPOT								2,165,000,000,000.00		200,000,000	100,000,00	
Total For HWAY30								2,165,000,000,000.00		200,000,000	100,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.81000	79.99628	4.81000	110.15114				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.77500	84.25064	11.77500	84.19828		41,278,170,352,500.00		3,505,577,100	5,287,480,30	
Total HWAY34 SPOT								41,278,170,352,500.00		3,505,577,100	5,287,480,30	
Total For HWAY34								41,278,170,352,500.00		3,505,577,100	5,287,480,30	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.46160	100.00000	9.42000				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.80500	83.48906	11.80500	83.43704		472,200,000,000.00		40,000,000	4,610,000,00	
Total HWAY35 SPOT								472,200,000,000.00		40,000,000	4,610,000,00	
Total For HWAY35								472,200,000,000.00		40,000,000	4,610,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.45854	100.00000	9.41695				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	101.17753				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.21000	163.42226	2.26000	163.13477		177,349,144,778,000.00		80,248,481,800	643,153,643,80	
Total I2025 SPOT								177,349,144,778,000.00		80,248,481,800	643,153,643,80	
Total For I2025								177,349,144,778,000.00		80,248,481,800	643,153,643,80	
I2029 On 31/03/2029 Spot Bond			3.37000	120.58410	3.50500	119.51978		134,334,677,140,000.00		39,861,922,000	226,986,168,00	
Total I2029 SPOT								134,334,677,140,000.00		39,861,922,000	226,986,168,00	
Total For I2029								134,334,677,140,000.00		39,861,922,000	226,986,168,00	
I2033 On 28/02/2033 Spot Bond			4.12000	114.42816	4.16000	113.93189		195,019,723,728,000.00		47,334,884,400	507,181,103,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 SPOT										15,019,723,728,000.00	47,334,884,400	507,181,103,30
Total For I2033										15,019,723,728,000.00	47,334,884,400	507,181,103,30
I2038 On 31/01/2038 Spot Bond			4.15000	128.90749	4.25000	127.22199				485,070,817,670,000.00	357,848,389,800	608,306,966,50
Total I2038 SPOT										15,070,817,670,000.00	357,848,389,800	508,306,966,50
Total For I2038										15,070,817,670,000.00	357,848,389,800	508,306,966,50
I2046 On 31/03/2046 Spot Bond			4.18000	117.31470	4.18000	117.23655				984,791,994,944,000.00	474,830,620,800	473,532,350,60
Total I2046 SPOT										14,791,994,944,000.00	474,830,620,800	473,532,350,60
Total For I2046										14,791,994,944,000.00	474,830,620,800	473,532,350,60
I2050 On 31/12/2050 Spot Bond			4.15500	119.46093	4.19100	118.59292				750,169,991,317,000.00	661,894,101,400	540,382,914,10
Total I2050 SPOT										10,169,991,317,000.00	661,894,101,400	540,382,914,10
Total For I2050										10,169,991,317,000.00	661,894,101,400	540,382,914,10
IBG01 On 07/02/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.99983				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.89000	327.03283	1.89000	326.85531				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.67907				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01206				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.92225				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.89219				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35076				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	101.37463				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.66674				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99398				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92544				0.00	138,400,000	34,600,00
Total IBL138 SPOT										0.00	138,400,000	34,600,00
Total For IBL138										0.00	138,400,000	34,600,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.30346				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.82912				0.00	192,800,000	48,200,00
Total IBL145 SPOT										0.00	192,800,000	48,200,00
Total For IBL145										0.00	192,800,000	48,200,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.58144				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.15004				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.19096				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	101.20810				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.17098				0.00	0	
Total IBL157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.92926				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.17878				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.02611				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.33572				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.34817				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.50984				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.42121				0.00	800,000,000	1,400,000,000
Total IBL168 SPOT										0.00	800,000,000	1,400,000,000
Total For IBL168										0.00	800,000,000	1,400,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.35690				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.23229				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.21651				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.45531				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.90839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.93653				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.43949				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.23998				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.93655				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.06117				0.00	0	80,000,0€
Total IBL200 SPOT										0.00	0	80,000,0€
Total For IBL200										0.00	0	80,000,0€
IBL201 On 02/12/2026 Spot Bond					0.00000	101.09316				0.00	0	160,000,0€
Total IBL201 SPOT										0.00	0	160,000,0€
Total For IBL201										0.00	0	160,000,0€
IBL202 On 02/12/2022 Spot Bond					0.00000	100.31547				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.13592				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.08724				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL205 On 09/12/2022 Spot Bond					0.00000	100.92480				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.03854				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.13109				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.14278				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.31022				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.18475				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.18475				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.18475				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.18475				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.48930				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.83819				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.75480				0.00	0	
Total IBL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.55629				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.18480				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.12660				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.34251				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	101.88334				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.95660				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	101.87319				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.24216				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.94074				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.82916				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.07864				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.98917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.01943				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.80817				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	101.08231				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.64773				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.67496				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.86786				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.70910				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.73781				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.30329				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.29174				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.20000	99.31341	11.20000	95.52141				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	100.21953				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.22902				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,900,000,00
Total IBL243 SPOT										0.00	0	7,900,000,00
Total For IBL243										0.00	0	7,900,000,00
IBL60 On 17/02/2024 Spot Bond			8.77000	101.87631	8.77000	101.82802				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.14000	102.86445	7.14000	102.82505				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.39279				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.94000	101.21495	9.94000	101.16160				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.14500	103.35227	11.14500	103.31789				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.52000	102.86807	10.52000	102.81045				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.90131				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.29439				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.85009				0.00	0	
Total IDCG16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.62962				0.00	0	100,000,00
Total IDCG19 SPOT										0.00	0	100,000,00
Total For IDCG19										0.00	0	100,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.84021				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.27716				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.65774				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.90119				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.25000	100.34159	9.25000	100.29201				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.16334				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.15785				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.81830				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.13872				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.26184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.41472				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.48291				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.82151				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.73848				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.78328				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.05727				0.00	40,400,000	10,100,00
Total IPF24 SPOT										0.00	40,400,000	10,100,00
Total For IPF24										0.00	40,400,000	10,100,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.32730				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.96152				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.96070				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.00287				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.48171				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.62034				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.95463				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.22055				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.53686				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.91000	202.24027	4.91000	202.09769				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.23293				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.81000	203.26977	4.81000	203.12755				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.82046				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.58802				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.34248				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.44538				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.04572				0.00	0	
Total IVC147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.35113				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	101.26370				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.10813				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.45972				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.94502				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.97721	7.40000	100.93736				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.55477				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.55023				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.23000	100.19318	7.23000	98.72516				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.83943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.28230	7.45000	103.24033				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.21359				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.25598	7.39000	103.21436				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.34397				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.29353				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	101.13998				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.05994				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.76248				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.21920				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.00000	8.00000	8.00000	102.53383				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.70000	8.70000	8.70000	101.35017				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC213 On 26/04/2023 Spot Bond					0.00000	100.25873				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.22162				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	102.29470				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.51863	8.45000	102.47227				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.40179	7.20000	101.04397				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.26608				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.19361				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	6.15000				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	99.50981				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	98.94951				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	98.79885				0.00	0	
Total IVZ105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.63068				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total IVZ108 SPOT										0.00	0	30,000,000,00
Total For IVZ108										0.00	0	30,000,000,00
IVZ110 On 29/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		35,000,000,000	35,000,000,00	
Total IVZ110 SPOT								10,000,000,000,000.00		35,000,000,000	35,000,000,00	
Total For IVZ110								10,000,000,000,000.00		35,000,000,000	35,000,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.01565				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.59399				0.00	139,600,000	24,800,00
Total KAP012 SPOT										0.00	139,600,000	24,800,00
Total For KAP012										0.00	139,600,000	24,800,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.51304				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.38233				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.27308				0.00	0	150,000,00
Total KAP017 SPOT										0.00	0	150,000,00
Total For KAP017										0.00	0	150,000,00
KAP018 On 14/04/2024 Spot Bond					0.00000	100.52976				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.22515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.93266				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.93558				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.99482				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.08241				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.38036				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.39733				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.51751				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.00000	117.67632	10.00000	117.61394				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.56000	103.76162	8.56000	103.71359				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.81132				0.00	300,000,000	300,000,000
Total LGL07 SPOT										0.00	300,000,000	300,000,000
Total For LGL07										0.00	300,000,000	300,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.81658				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	103.77218				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.55449				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.20206				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.27211				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.28253				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.27890				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.40730				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.44010				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.62243				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.95844				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.30146				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.80366				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.06266				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.28024				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.27793				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.22698				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.91926				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.61407				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.94425				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.25501				0.00	0	50,000,00
Total MBP050 SPOT										0.00	0	50,000,00
Total For MBP050										0.00	0	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.02597				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.59921				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.25000	9.25000	9.25000	105.16043				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			8.07900	99.95575	8.07900	99.91155				0.00	0	1,050,000,00

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 MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.60610				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.76064				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.96754				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.90000	99.41551	9.90000	99.36302				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.41446				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.15000	91.27929	10.15000	93.61048				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.30140				0.00	500,000,000	500,000,00
Total MML05 SPOT										0.00	500,000,000	500,000,00
Total For MML05										0.00	500,000,000	500,000,00
MML06 On 25/05/2029 Spot Bond			10.50500	99.70235	10.50500	99.64688				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.61481				0.00	0	50,000,00
Total MTN09 SPOT										0.00	0	50,000,00
Total For MTN09										0.00	0	50,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.41036				0.00	1,700,000,000	850,000,00
Total MTN10 SPOT										0.00	1,700,000,000	850,000,00
Total For MTN10										0.00	1,700,000,000	850,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.76451				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	102.90443				0.00	524,000,000	812,000,00
Total MTN13 SPOT										0.00	524,000,000	812,000,00
Total For MTN13										0.00	524,000,000	812,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	100.78922				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.11961				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.45547				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.67950				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.21864				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.03428				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.31596				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.84500	95.72993	9.84500	95.67995				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.23648				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.52591				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.11208				0.00	0	
Total MTN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.67436				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.38743				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.44862				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.84474				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.40628				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.49043				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.49034				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.46928				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.38041				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.75978				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.95559				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.12183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.27456				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.29000	101.79488	8.29000	101.74970				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.65000	101.53359	8.65000	101.48687				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.78000	99.39596	10.78000	99.33926				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.54458				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.19519				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.31290				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.32530				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.19349				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.86943				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.21500	106.03091	8.21500	105.98454				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			8.70000	101.58329	8.70000	101.53552				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.43500	104.54029	9.43500	104.48764				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.43500	104.85633	9.43500	104.80352				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.69000	104.19114	9.69000	104.13757				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			7.55000	102.88554	7.55000	102.84386				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.37800	108.87206	8.37800	108.82351				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.42000	108.62088	9.42000	108.56656				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			7.97000	7.97000	7.97000	106.41648				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	101.90269				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	61.69993	100.00000	61.42859				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.47810				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.31500	108.45365	9.31500	108.40001				0.00	0	
Total NBK27A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.60300	102.44244	7.60300	102.40090				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.82000	105.80885	8.82000	105.75923				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.24000	106.44507	8.24000	106.39759				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.05000	103.93869	8.05000	103.89411				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.97491				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.70167				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.20481				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.57500	11.57500	11.57500	78.39895				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.70931				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.34382				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.68429				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.05764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.49030				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.22417				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	100.69587				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.79419				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.94412				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.84238				0.00	4,000,000,000	2,000,000,000
Total NBK54B SPOT										0.00	4,000,000,000	2,000,000,000
Total For NBK54B										0.00	4,000,000,000	2,000,000,000
NBKB51 On 01/08/2024 Spot Bond					0.00000	100.40649				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB52 On 01/08/2026 Spot Bond					0.00000	100.24431				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB53 On 01/08/2029 Spot Bond					0.00000	99.53239				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB54 On 24/02/2023 Spot Bond					0.00000	101.36051				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB61 On 24/02/2025 Spot Bond					0.00000	101.30352				0.00	0	1,800,000,000
Total NBKB60 SPOT										0.00	0	1,800,000,000
Total For NBKB60										0.00	0	1,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.63838				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.32153				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.80096				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.84915				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			10.74500	103.99529	10.74500	103.93616				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.84248				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.40000	104.18358	10.40000	104.12619				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.84915				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85965				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87296				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.00658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.00658				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.52622				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.99487				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.42625				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.32133				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.46985				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.81247				0.00	81,600,000	20,400,000
Total NGL08 SPOT										0.00	81,600,000	20,400,000
Total For NGL08										0.00	81,600,000	20,400,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.86043				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.71323				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.79079				0.00	0	10,000,000
Total NGLT1B SPOT										0.00	0	10,000,000
Total For NGLT1B										0.00	0	10,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	103.88052				0.00	60,000,000	368,525,000
Total NGT103 SPOT										0.00	60,000,000	368,525,000
Total For NGT103										0.00	60,000,000	368,525,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	105.04120				0.00	0	13,200,00
Total NGT104 SPOT										0.00	0	13,200,00
Total For NGT104										0.00	0	13,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.68421				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.22385				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.97648				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.34951				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.09989				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.93063				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.32627				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.58838				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	101.18847				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.82499				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.61775				0.00	0	
Total NHM018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.66870				0.00	4,600,000,000	2,300,000,000
Total NHM019 SPOT										0.00	4,600,000,000	2,300,000,000
Total For NHM019										0.00	4,600,000,000	2,300,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.46549				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.65888				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	223.79664				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.62000	3.62000	3.62000	215.85826				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	160.20880				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	113.36015				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	115.93877				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	159.80695				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	263.65406	3.45000	263.48876				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	160.57343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.26500	3.26500	3.26500	219.83207				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.41000	218.33531	3.41000	218.19890				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.02000	90.35121	5.02000	115.65443				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.88653				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.82966				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.33202				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.29186				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.42294				0.00	130,400,000	32,600,000
Total NN022 SPOT										0.00	130,400,000	32,600,000
Total For NN022										0.00	130,400,000	32,600,000
NN023 On 07/11/2025 Spot Bond					0.00000	99.63964				0.00	121,200,000	30,300,000
Total NN023 SPOT										0.00	121,200,000	30,300,000
Total For NN023										0.00	121,200,000	30,300,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.95795				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.40630				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	98.38580				0.00	202,000,000	50,500,00
Total NN034 SPOT										0.00	202,000,000	50,500,00
Total For NN034										0.00	202,000,000	50,500,00
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	126.66708				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.03398				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.42724				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.61490				0.00	194,000,000	48,500,00
Total NN040 SPOT										0.00	194,000,000	48,500,00
Total For NN040										0.00	194,000,000	48,500,00
NN043 On 03/03/2023 Spot Bond					0.00000	157.04760				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.84089				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.82431				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.53065				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.97305				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.04807				0.00	0	
Total NN051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.55422				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.13744				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.35872				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.01878				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.12609				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.49731				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.73929				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.60381				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.80381				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.87546				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.95350				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.87546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.37163				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.49653				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.29757				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.09955				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	100.87424				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.08518				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	126.20000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.31000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	128.59000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	126.66000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	125.08248				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	89.83436				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	90.19898				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	97.80899				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.02577				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.33416				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.94291				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	100.75054				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	125.63216				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.72825				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.38206				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.39591				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.31070				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.11125				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.02485				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.48009				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.41562				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.20575				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.84937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.23723				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.65000	104.10200	8.65000	104.05362				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.32000	207.82787	2.32000	207.71022				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.51000	105.59048	11.51000	105.52592			73,751,953,665,000.00	6,407,641,500	3,741,621,30	
Total NRA028 SPOT									'3,751,953,665,000.00	6,407,641,500	3,741,621,30	
Total For NRA028									'3,751,953,665,000.00	6,407,641,500	3,741,621,30	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.86461	100.00000	14.79888			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	100.31210			0.00	0		
Total NTC23 SPOT									0.00	0		
Total For NTC23									0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	101.71241			0.00	0	800,000,00	
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	101.22818			0.00	0		
Total NTC27 SPOT									0.00	0		
Total For NTC27									0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	101.39238			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	100.74187			0.00	0	19,000,000,00	
Total NTC32 SPOT									0.00	0	19,000,000,00	
Total For NTC32									0.00	0	19,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.21847				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.46718				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.89536				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.75744				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.70000	109.43030	8.70000	109.37967				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.23500	104.62383	8.23500	104.57701				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.07500	110.59748	9.07500	110.54415				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.55259				0.00	4,500,000,000	3,550,000,00
Total OML11 SPOT										0.00	4,500,000,000	3,550,000,00
Total For OML11										0.00	4,500,000,000	3,550,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.90410				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.07884				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.72933				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.32699				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.99449				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.68566				0.00	0	100,000,00
Total PEP03 SPOT										0.00	0	100,000,00
Total For PEP03										0.00	0	100,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.68852				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.30011				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.49835				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.28735				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.83500	107.33406	9.00000	106.67613			559,123,669,761,500.00	2,553,381,286,900	2,441,617,620,500	
Total R186 SPOT									59,123,669,761,500.00	553,381,286,900	441,617,620,500	
Total For R186									59,123,669,761,500.00	553,381,286,900	441,617,620,500	
R197 On 07/12/2023 Spot Bond			0.82500	331.51423	0.82000	331.37475			6,889,086,600,000.00	8,350,408,000	267,364,687,100	
Total R197 SPOT									6,889,086,600,000.00	8,350,408,000	267,364,687,100	
Total For R197									6,889,086,600,000.00	8,350,408,000	267,364,687,100	
R202 On 07/12/2033 Spot Bond			4.15000	247.20833	4.24000	245.01908			45,955,938,000,000.00	11,073,720,000	240,268,354,900	
Total R202 SPOT									15,955,938,000,000.00	11,073,720,000	240,268,354,900	
Total For R202									15,955,938,000,000.00	11,073,720,000	240,268,354,900	
R2023 On 28/02/2023 Spot Bond			6.85000	103.90995	7.05000	103.76277			963,641,862,360,000.00	286,663,045,600	380,517,281,600	
Total R2023 SPOT									3,641,862,360,000.00	286,663,045,600	380,517,281,600	
Total For R2023									3,641,862,360,000.00	286,663,045,600	380,517,281,600	
R2030 On 31/01/2030 Spot Bond			10.20500	88.87536	10.32500	88.25804			691,480,232,598,000.00	1,439,635,495,600	1,994,703,981,200	
Total R2030 SPOT									1,480,232,598,000.00	439,635,495,600	994,703,981,200	
Total For R2030									1,480,232,598,000.00	439,635,495,600	994,703,981,200	
R2032 On 31/03/2032 Spot Bond			10.64500	88.73407	10.77000	88.01694			654,421,002,975,000.00	1,752,411,555,000	1,734,484,132,900	

Contract 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 SPOT									4,421,002,975,000.00	752,411,555,000	734,484,132,90
Total For R2032									4,421,002,975,000.00	752,411,555,000	734,484,132,90
R2035 On 28/02/2035 Spot Bond			10.87500	90.39347	11.01000	89.52343			317,830,814,325,000.00	1,684,398,235,800	1,137,097,323,80
Total R2035 SPOT									17,830,814,325,000.00	684,398,235,800	137,097,323,80
Total For R2035									17,830,814,325,000.00	684,398,235,800	137,097,323,80
R2037 On 31/01/2037 Spot Bond			11.03500	82.10639	11.17500	81.20104			884,137,431,524,000.00	2,073,777,746,400	1,544,765,916,60
Total R2037 SPOT									14,137,431,524,000.00	073,777,746,400	544,765,916,60
Total For R2037									14,137,431,524,000.00	073,777,746,400	544,765,916,60
R2040 On 31/01/2040 Spot Bond			11.09000	84.25128	11.27500	82.97983			100,034,581,708,000.00	1,812,446,761,200	1,886,868,399,20
Total R2040 SPOT									10,034,581,708,000.00	812,446,761,200	386,868,399,20
Total For R2040									10,034,581,708,000.00	812,446,761,200	386,868,399,20
R2044 On 31/01/2044 Spot Bond			11.09000	81.21011	11.23500	80.18109			1,061,117,218,911,000.00	1,267,909,577,900	1,792,724,101,00
Total R2044 SPOT									31,117,218,911,000.00	267,909,577,900	792,724,101,00
Total For R2044									31,117,218,911,000.00	267,909,577,900	792,724,101,00
R2048 On 28/02/2048 Spot Bond			11.03000	84.52228	11.18500	83.39258			276,731,641,843,000.00	3,379,576,758,100	3,693,408,818,20
Total R2048 SPOT									16,731,641,843,000.00	379,576,758,100	593,408,818,20
Total For R2048									16,731,641,843,000.00	379,576,758,100	593,408,818,20
R209 On 31/03/2036 Spot Bond			10.86500	69.79450	11.00500	69.01183			453,528,692,886,000.00	409,896,796,400	776,214,018,90
Total R209 SPOT									33,528,692,886,000.00	409,896,796,400	776,214,018,90
Total For R209									33,528,692,886,000.00	409,896,796,400	776,214,018,90
R210 On 31/03/2028 Spot Bond			2.81500	225.12408	2.91000	223.89015			22,303,605,320,000.00	7,923,128,000	309,574,369,60
Total R210 SPOT									22,303,605,320,000.00	7,923,128,000	309,574,369,60
Total For R210									22,303,605,320,000.00	7,923,128,000	309,574,369,60
R213 On 28/02/2031 Spot Bond			10.52500	83.52303	10.64500	82.89998			804,488,246,970,000.00	1,026,554,702,800	1,369,056,867,40
Total R213 SPOT									14,488,246,970,000.00	026,554,702,800	369,056,867,40
Total For R213									14,488,246,970,000.00	026,554,702,800	369,056,867,40
R214 On 28/02/2041 Spot Bond			11.01000	67.51316	11.16000	66.64004			053,145,619,567,000.00	2,366,316,586,700	1,144,120,721,10
Total R214 SPOT									33,145,619,567,000.00	366,316,586,700	144,120,721,10
Total For R214									33,145,619,567,000.00	366,316,586,700	144,120,721,10
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.42303			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.15697			0.00	54,000,000	13,500,00
Total RDFB14 SPOT									0.00	54,000,000	13,500,00
Total For RDFB14									0.00	54,000,000	13,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.43943				0.00	200,000,000	
Total RDFB15 SPOT										0.00	200,000,000	
Total For RDFB15										0.00	200,000,000	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.25410				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.15051				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.82654				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.78319				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.63920				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.29633				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.78122				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.42322				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.35139				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.13728				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.90794				0.00	0	
Total RED145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.06745				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.70112				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.42418				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.30470				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.64854				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.80828				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.54688				0.00	230,000,000	115,000,00
Total RED704 SPOT										0.00	230,000,000	115,000,00
Total For RED704										0.00	230,000,000	115,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.85027				0.00	220,000,000	110,000,00
Total RED705 SPOT										0.00	220,000,000	110,000,00
Total For RED705										0.00	220,000,000	110,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.38180				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.22254				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.35078				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.93199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.03221				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.83815				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.78498				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.83559				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.89549				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.04177				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.18043				0.00	390,000,000,000	474,500,000,000
Total RN2027 SPOT										0.00	390,000,000,000	474,500,000,000
Total For RN2027										0.00	390,000,000,000	474,500,000,000
RW23 On 10/12/2023 Spot Bond			8.83000	102.40025	8.83000	102.35191				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.46000	96.30836	11.46000	96.24973		371,493,090,000.00		32,416,500	32,416,500	
Total RW28 SPOT								371,493,090,000.00		32,416,500	32,416,500	
Total For RW28								371,493,090,000.00		32,416,500	32,416,500	
RW31 On 30/06/2031 Spot Bond			11.94500	94.38323	11.94500	94.32341			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	101.16404				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.00500	95.53842	11.00500	95.48251				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	100.37215				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.48716				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.25000	104.84242	9.25000	104.79091				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.65799				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.84000	101.53286	8.84000	106.53484				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.33000	98.15336	9.33000	98.10473				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.61500	102.19800	9.61500	102.14557				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.58500	106.80051	8.58500	106.75174				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.88000	100.74675	8.88000	100.69919				0.00	0	
Total SBS38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.35000	97.03623	10.35000	96.98303				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.41000	103.28498	6.41000	103.24930				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.05500	106.95691	9.05500	106.90544				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.72000	107.05875	9.72000	107.00354				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.27500	101.52802	7.27500	101.48794				0.00	0	600,000,00
Total SBS46 SPOT										0.00	0	600,000,00
Total For SBS46										0.00	0	600,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	100.40233				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.32500	8.32500	8.32500	102.18679				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.32773				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.11124				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.87696				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.93290				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.59133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.38586				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.82594				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.76887				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.28022				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.71891				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.37084				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.17063				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.04550				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	99.87736				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.49027				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.24446				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	100.25338				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.26341				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	325.66154	2.22000	325.47894				0.00	0	3,609,400,00
Total SBSI11 SPOT										0.00	0	3,609,400,00
Total For SBSI11										0.00	0	3,609,400,00
SBSI14 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	223.79664				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.63962				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.31362				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.60946				0.00	51,200,000	252,800,00
Total SBT102 SPOT										0.00	51,200,000	252,800,00
Total For SBT102										0.00	51,200,000	252,800,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.30888				0.00	0	5,210,400,00
Total SBT103 SPOT										0.00	0	5,210,400,00
Total For SBT103										0.00	0	5,210,400,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.51416				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	101.40513				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.75219				0.00	0	
Total SBT107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.53502				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	100.83523				0.00	80,000,000	20,000,00
Total SBT201 SPOT										0.00	80,000,000	20,000,00
Total For SBT201										0.00	80,000,000	20,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	102.44388				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			8.42000	104.31580	8.42000	104.26879				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	99.92770				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	101.39119				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT20 On 25/06/2025 Spot Bond					0.00000	106.62531				0.00	2,087,600,000	2,096,200,00
Total SBT207 SPOT										0.00	2,087,600,000	2,096,200,00
Total For SBT207										0.00	2,087,600,000	2,096,200,00
SBT20 On 28/11/2025 Spot Bond					0.00000	103.37589				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 On 29/06/2026 Spot Bond					0.00000	100.84715				0.00	2,894,200,000	2,894,200,00
Total SBT209 SPOT										0.00	2,894,200,000	2,894,200,00
Total For SBT209										0.00	2,894,200,000	2,894,200,00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.11654				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.20889				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.95000	93.06015	9.95000	93.01023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.86364				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.87122				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.85987				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.86078				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.85327				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.86275				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.85327				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.85513				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.84199				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.85899				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.84951				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.85042				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.74500	105.76437	8.74500	105.71492				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.27615				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.00092				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.93073				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.35794				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.54912				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.25692				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.28216				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.59858				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.65905				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.31824				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.43015				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.93650				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.84437				0.00	0	2,500,000,00
Total SPG010 SPOT										0.00	0	2,500,000,00
Total For SPG010										0.00	0	2,500,000,00
SPG01: On 12/07/2025 Spot Bond					0.00000	100.36395				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.34728				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.73609				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.63276				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	157.38401				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.97500	106.81909	8.97500	106.76785				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.13500	85.43330	10.13500	85.38741				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.52585				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.38173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			8.45000	104.63648	8.45000	104.58917				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.15000	113.90785	5.15000	113.82627				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.87675				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.15370				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.91386				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			1.85000	1.85000	1.85000	327.02269				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.26569				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.02387				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.46572				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN062 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	160.03642				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	113.82627				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	113.56649				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.09000	4.09000	4.09000	210.72350				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.26932				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.24829				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.94166				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.92108				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.20621				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.99067				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.84079				0.00	128,400,000	32,100,000
Total SSN077 SPOT										0.00	128,400,000	32,100,000
Total For SSN077										0.00	128,400,000	32,100,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.39098				0.00	80,400,000	20,100,000
Total SSN078 SPOT										0.00	80,400,000	20,100,000
Total For SSN078										0.00	80,400,000	20,100,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.35307				0.00	0	
Total SSN081 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.04149				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.05892				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	226.32597				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.87192				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.56312				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	101.11909				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.99000	85.23627	10.99000	85.18672				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.97386				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.24000	209.25446	4.24000	209.11440				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.29500	222.85614	5.29500	222.69444				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.96303				0.00	0	12,500,000.00

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 SSN107 SPOT										0.00	0	12,500,000.00
Total For SSN107										0.00	0	12,500,000.00
SSN111 On 31/03/2024 Spot Bond					0.00000	100.80692				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/09/2022 Spot Bond					0.00000	100.82954				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	101.02356				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN131 On 12/10/2022 Spot Bond					0.00000	100.38194				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	100.23744				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	100.31050				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.12876				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	100.10418				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	99.94363				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN146 On 09/12/2022 Spot Bond					0.00000	101.10606				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	101.18533				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16 On 08/06/2023 Spot Bond					0.00000	100.92332				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.89227				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.95370				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	100.92622				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.91548				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.90521				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.91548				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.90781				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16 On 15/09/2022 Spot Bond					0.00000	100.88397				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	100.75054				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	100.76747				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	100.66110				0.00	0	
Total SSN172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.95829				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.04168				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.43368				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.32566				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.49000	101.92092	9.49000	101.86930				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.16430				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.22013				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.25900				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.27583				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.31141				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.29038				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.31141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.38225	7.21000	103.34180				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.62122	7.72000	103.57787				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.77526				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.83240				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.49402				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.76631				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32762				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.06157				0.00	0	140,000,00
Total TFS157 SPOT										0.00	0	140,000,00
Total For TFS157										0.00	0	140,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03713				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.53656				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.38550				0.00	0	1,906,045,00
Total TFS163 SPOT										0.00	0	1,906,045,00
Total For TFS163										0.00	0	1,906,045,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.67961				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.06698				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.20300				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.46499				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.36883				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.94396				0.00	0	140,000,00
Total TFS169 SPOT										0.00	0	140,000,00
Total For TFS169										0.00	0	140,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	100.86220				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.28107				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.37055				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.35178				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.02778				0.00	0	
Total TH15A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.32221				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.30324				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.40005				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43969				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43489				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.49895				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.55413				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.44845				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.32115				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.07588				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.89648				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.28159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	101.31165				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.98195	8.49000	103.93420				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.33879				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.32217				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.27910				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.31585				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.70263	5.76000	102.67041				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.36215				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.62251				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.44212				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.42739				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.52838				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.50103				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.87961				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.05829				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.95319				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.40603				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.37449				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.36398				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.48172				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.43336				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.42706				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.86839				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.79066				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.74233				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.16431				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.19591				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.06839				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.85000	103.93880	7.85000	103.89436				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.77000	105.60630	8.77000	105.55704				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.19451				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.65536				0.00	245,400,000	42,600,000
Total TL27 SPOT										0.00	245,400,000	42,600,000
Total For TL27										0.00	245,400,000	42,600,000
TL28 On 24/04/2025 Spot Bond			9.47000	102.26813	9.47000	102.21644				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.75539				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.72274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.76697				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.40207				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.95000	104.91310	8.95000	104.86319			484,136,825,000.00		54,093,500	1,201,539,500
Total TN23 SPOT									484,136,825,000.00		54,093,500	1,201,539,500
Total For TN23									484,136,825,000.00		54,093,500	1,201,539,500
TN23/R On 06/11/2023 Spot Bond			100.00000	46.00049	100.00000	45.79820				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.85000	98.87298	9.85000	103.55662			764,695,885,000.00		77,634,100	4,297,899,700
Total TN25 SPOT									764,695,885,000.00		77,634,100	4,297,899,700
Total For TN25									764,695,885,000.00		77,634,100	4,297,899,700
TN25/R On 19/08/2025 Spot Bond			100.00000	17.09693	100.00000	21.65489				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.21000	93.10065	11.21000	93.04548			93,787,443,769,000.00		8,366,408,900	22,455,665,200
Total TN27 SPOT									93,787,443,769,000.00		8,366,408,900	22,455,665,200
Total For TN27									93,787,443,769,000.00		8,366,408,900	22,455,665,200
TN27/R On 14/11/2027 Spot Bond			100.00000	12.08316	100.00000	12.03003				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.25500	95.58364	11.25500	95.52677				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.92500	96.18707	11.92500	96.12620				0.00	0	900,000,000
Total TN30 SPOT										0.00	0	900,000,000
Total For TN30										0.00	0	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.28450	8.00000	118.23381				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN34 On 07/02/2034 Spot Bond			12.21700	94.80963	12.21700	94.74854				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.53000	90.93300	12.53000	90.87263			74,846,838,577,000.00	5,973,410,900	5,074,697,800	
Total TN40 SPOT									'4,846,838,577,000.00	5,973,410,900	5,074,697,800	
Total For TN40									'4,846,838,577,000.00	5,973,410,900	5,074,697,800	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.58160	10.75000	103.52236				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	99.96138				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.49000	102.14204	5.49000	103.78617				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.77977				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.77311				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.78761				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.80759				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.96979	7.61000	101.00494				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.68912				0.00	0	
Total TR5OM2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR50M2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.22423				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.16000	102.31904	8.16000	102.27427				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.40386				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.75508				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.52850				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.37938				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.45000	104.16480	8.45000	104.11770				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.37938				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.78196	8.62000	102.73456				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.77486				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.94788				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.88213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.84220				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.10147				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.10147				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.45490				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.02365				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.85741				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.28692				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.63711				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.18587				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.73316				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	101.13559				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	

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 23/08/2022 Spot Bond					0.00000	101.10610				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.07840				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.97861				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.90280				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.42706				0.00	0	30,400,000,00
Total TWC415 SPOT										0.00	0	30,400,000,00
Total For TWC415										0.00	0	30,400,000,00
TWC41 On 28/09/2022 Spot Bond					0.00000	100.23558				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.23812				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.32000	104.68283	11.32000	104.62020				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.37579				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.46248				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.41027				0.00	0	
Total UU1A04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.55960				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.59407				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.64921				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.89274				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.93868				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.60478				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	101.78197				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	99.88018				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	99.88865				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17: On 27/08/2022 Spot Bond					0.00000	101.22956				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18: On 27/08/2024 Spot Bond					0.00000	101.54224				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03: On 02/10/2023 Spot Bond					0.00000	100.87613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.23e+017	287,491,552,500	510,627,330,95
Total for SPOT :									2.23e+017	287,491,552,500	510,627,330,95
Total Futures									2.23e+017	287,492,180,895	510,628,602,77
Total Options									17 426 217.00	12,900	140,67
Grand Total:									2.23e+017	287,492,193,795	510,628,743,44