



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: 10/10/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.53130	71.68294	12.50835	71.78855			0.00	0	
ES33	On	02/02/2023	Bond Future			12.72252	73.04140	12.69831	73.15018			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.88765	70.76806	12.86225	70.87978			0.00	0	
ES33	On	03/08/2023	Bond Future			13.05433	72.26585	13.02778	72.38015			0.00	0	
ES33	On	02/11/2023	Bond Future			13.23385	69.99596	13.20611	70.11276			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.79489	69.75422	12.77682	69.84969			0.00	0	
ES42	On	02/02/2023	Bond Future			12.96233	71.07694	12.94327	71.17549			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.11432	68.29503	13.09433	68.39634			0.00	0	
ES42	On	03/08/2023	Bond Future			13.26289	69.74152	13.24205	69.84518			0.00	0	
ES42	On	02/11/2023	Bond Future			13.42227	66.95154	13.40054	67.05743			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			165.82899	165.82899	165.80141	165.80141			0.00	0	3,37

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			167.26272	167.26272	167.23723	167.23723			0.00	0	3,96
I2025	On	04/05/2023	Bond Future			170.74850	170.74850	170.72401	170.72401			0.00	0	
I2025	On	03/08/2023	Bond Future			172.59310	172.59310	172.56822	172.56822			0.00	0	
I2025	On	02/11/2023	Bond Future			176.23695	176.23695	176.21164	176.21164			0.00	0	
Total I2025 Future												0.00	0	7,28
Total For I2025												0.00	0	7,28
I2029	On	03/11/2022	Bond Future			119.24918	119.24918	119.48459	119.48459			0.00	0	1,08
I2029	On	02/02/2023	Bond Future			121.50907	121.50907	121.75092	121.75092			0.00	0	9
I2029	On	04/05/2023	Bond Future			122.73802	122.73802	122.98589	122.98589			0.00	0	
I2029	On	03/08/2023	Bond Future			125.33317	125.33317	125.58665	125.58665			0.00	0	
I2029	On	02/11/2023	Bond Future			126.63126	126.63126	126.88977	126.88977			0.00	0	
Total I2029 Future												0.00	0	1,95
Total For I2029												0.00	0	1,95
I2033	On	03/11/2022	Bond Future			113.27351	113.27351	113.12152	113.12152			0.00	0	1,11
I2033	On	02/02/2023	Bond Future			115.42021	115.42021	115.26711	115.26711			0.00	0	6,4
I2033	On	04/05/2023	Bond Future			116.43437	116.43437	116.27908	116.27908			0.00	0	
I2033	On	03/08/2023	Bond Future			118.89620	118.89620	118.73798	118.73798			0.00	0	
I2033	On	02/11/2023	Bond Future			119.96780	119.96780	119.80584	119.80584			0.00	0	
Total I2033 Future												0.00	0	7,55
Total For I2033												0.00	0	7,55
I2038	On	03/11/2022	Bond Future			127.42321	127.42321	126.97931	126.97931			0.00	0	3,88
I2038	On	02/02/2023	Bond Future			127.91553	127.91553	127.46503	127.46503			0.00	0	1,8;
I2038	On	04/05/2023	Bond Future			130.58192	130.58192	130.12336	130.12336			0.00	0	
I2038	On	03/08/2023	Bond Future			131.35693	131.35693	130.88858	130.88858			0.00	0	
I2038	On	02/11/2023	Bond Future			134.13036	134.13036	133.65202	133.65202			0.00	0	
Total I2038 Future												0.00	0	5,76
Total For I2038												0.00	0	5,76
I2046	On	03/11/2022	Bond Future			112.75724	112.75724	111.88852	111.88852			0.00	0	16,13
I2046	On	02/02/2023	Bond Future			114.89409	114.89409	114.01072	114.01072			0.00	0	40
I2046	On	04/05/2023	Bond Future			115.24141	115.24141	114.34040	114.34040			0.00	0	
I2046	On	03/08/2023	Bond Future			117.67844	117.67844	116.75878	116.75878			0.00	0	
I2046	On	02/11/2023	Bond Future			118.04505	118.04505	117.10530	117.10530			0.00	0	
Total I2046 Future												0.00	0	16,53
Total For I2046												0.00	0	16,53
I2050	On	03/11/2022	Bond Future			114.57892	114.57892	117.24272	117.24272			0.00	0	11,14
I2050	On	02/02/2023	Bond Future			114.60933	114.60933	117.32557	117.32557			0.00	0	1,43
I2050	On	04/05/2023	Bond Future			116.99800	116.99800	119.77205	119.77205			0.00	0	
I2050	On	03/08/2023	Bond Future			117.26441	117.26441	120.09695	120.09695			0.00	0	

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	02/11/2023	Bond Future			119.74035	119.74035	122.63267	122.63267			0.00	0	
Total I2050 Future												0.00	0	12,57
Total For I2050												0.00	0	12,57
R186	On	03/11/2022	Bond Future			9.24328	108.21909	9.24023	108.22962		6.01	0.00	0	64,2
R186	On	02/02/2023	Bond Future			9.37486	104.94263	9.37101	104.95517		6.38	10,494,263.00	100	3,2
R186	On	04/05/2023	Bond Future			9.46181	107.10706	9.45730	107.12088		5.61	0.00	0	
R186	On	03/08/2023	Bond Future			9.54796	104.04204	9.54293	104.05650		5.45	0.00	0	
R186	On	02/11/2023	Bond Future			9.64711	106.21686	9.64157	106.23170		4.68	0.00	0	
Total R186 Future												10,494,263.00	100	67,46
R186	On	03/11/2022	Bond Future	8.23	Call			0.31000	0.00031	0,140	3.85	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,561.89000	3.56189	3,572,250	3.85	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			17.31000	0.01731	11,940	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,505.57000	2.50557	2,510,730	4.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			19.07000	0.01907	13,280	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,471.78000	2.47178	2,476,520	4.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			20.98000	0.02098	14,750	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,438.16000	2.43816	2,442,460	4.59	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			221.69000	0.22169	191,560	5.40	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,369.50000	1.36950	1,349,900	5.40	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			380.05000	0.38005	364,870	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,840.91000	3.84091	3,838,270	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			385.96000	0.38596	370,650	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,812.89000	3.81289	3,810,120	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			374.21000	0.37421	359,150	6.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,869.01000	3.86901	3,866,490	6.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,923.01000	2.92301	2,920,770	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			956.11000	0.95611	939,980	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,901.99000	2.90199	2,899,680	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			966.86000	0.96686	950,650	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,881.37000	2.88137	2,878,980	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			945.74000	0.94574	929,680	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,372.91000	2.37291	2,354,510	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,836.96000	1.83696	1,833,020	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,389.95000	2.38995	2,371,520	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,825.45000	1.82545	1,821,480	5.58	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,407.42000	2.40742	2,388,960	5.59	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,814.38000	1.81438	1,810,380	5.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,717.04000	2.71704	2,718,560	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,401.41000	2.40141	2,401,790	4.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call		1,711.26000	1.71126	1,696,760	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,388.36000	2.38836	2,388,700	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,725.73000	1.72573	1,711,180	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,375.81000	2.37581	2,376,100	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call		1,388.72000	1.38872	1,375,400	4.49	0.00	0	1,7
R186	On	02/11/2023	Bond Future	10.42	Call		3,434.27000	3.43427	3,416,480	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put		1,374.36000	1.37436	1,371,410	5.20	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call		1,697.28000	1.69728	1,682,820	4.61	0.00	0	
Total R186 Option											0.00	0	12,00
Total For R186											10,494,263.00	100	79,51
R197	On	03/11/2022	Bond Future			335.68463	335.68463	335.70851	335.70851		0.00	0	7!
R197	On	02/02/2023	Bond Future			333.13651	333.13651	333.16639	333.16639		0.00	0	!
R197	On	04/05/2023	Bond Future			340.08014	340.08014	340.11374	340.11374		0.00	0	
R197	On	03/08/2023	Bond Future			338.09930	338.09930	338.13356	338.13356		0.00	0	
R197	On	02/11/2023	Bond Future			345.23807	345.23807	345.27327	345.27327		0.00	0	
Total R197 Future											0.00	0	83
Total For R197											0.00	0	83
R202	On	03/11/2022	Bond Future			248.14212	248.14212	248.58947	248.58947		0.00	0	6,1!
R202	On	02/02/2023	Bond Future			248.11236	248.11236	248.57240	248.57240		0.00	0	5e
R202	On	04/05/2023	Bond Future			253.28285	253.28285	253.75464	253.75464		0.00	0	
R202	On	03/08/2023	Bond Future			253.76637	253.76637	254.24836	254.24836		0.00	0	
R202	On	02/11/2023	Bond Future			259.12425	259.12425	259.61651	259.61651		0.00	0	
Total R202 Future											0.00	0	6,67
Total For R202											0.00	0	6,67
R2023	On	03/11/2022	Bond Future			7.28901	101.60253	7.23122	101.62016	0.39	0.00	0	11,80
Total R2023 Future											0.00	0	11,80
R2023	On	03/11/2022	Bond Future	6.25	Call		0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		300.20000	0.30020	317,830	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.00000	0.00000	0,000	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		297.14000	0.29714	314,770	0.19	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.00000	0.00000	0,000	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		294.07000	0.29407	311,700	0.20	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	11,80
R2030	On	03/11/2022	Bond Future			10.72740	88.66932	10.69392	88.82039	9.72	0.00	0	64,2!
R2030	On	02/02/2023	Bond Future			10.87842	86.32217	10.84289	86.47760	10.75	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.00703	88.10393	10.96949	88.26336	10.34	0.00	0	
R2030	On	03/08/2023	Bond Future			11.14173	85.94062	11.10210	86.10368	9.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/11/2023	Bond Future			11.27647	87.73722	11.23471	87.90374		7.83	0.00	0	
Total R2030 Future												0.00	0	69,47
R2030	On	03/11/2022	Bond Future	9.70	Call			0.08000	0.00008	0,020	5.34	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,641.81000	4.64181	4,792,820	5.34	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			35.43000	0.03543	20,600	6.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,866.11000	2.86611	3,002,350	6.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			39.16000	0.03916	23,080	7.04	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			114.51000	0.11451	101,720	12.00	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,822.80000	2.82280	2,957,790	7.04	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			43.19000	0.04319	25,800	7.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,779.82000	2.77982	2,913,500	7.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			101.27000	0.10127	67,800	7.63	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,369.52000	2.36952	2,487,120	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,959.49000	3.95949	3,795,630	12.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			162.52000	0.16252	143,190	10.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,537.98000	8.53798	8,674,080	10.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			173.31000	0.17331	152,980	10.80	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			8,352.09000	8.35209	8,487,190	10.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			419.49000	0.41949	379,860	10.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,803.41000	5.80341	5,919,210	10.38	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			509.71000	0.50971	464,220	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,281.54000	5.28154	5,391,480	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			111.63000	0.11163	97,300	10.99	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,628.01000	9.62801	9,769,110	10.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			543.83000	0.54383	496,280	10.33	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,128.36000	5.12836	5,236,240	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			646.65000	0.64665	593,220	10.35	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,718.62000	4.71862	4,820,620	10.35	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			209.60000	0.20960	186,020	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,801.43000	7.80143	7,933,280	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			708.48000	0.70848	651,740	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,502.41000	4.50241	4,601,100	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			719.22000	0.71922	661,920	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,466.91000	4.46691	4,565,040	10.37	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			518.12000	0.51812	472,110	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,243.08000	5.24308	5,352,500	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,923.07000	2.92307	2,801,800	11.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,548.32000	1.54832	1,582,480	11.14	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,459.20000	3.45920	3,330,270	11.34	0.00	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	11.35	Put			1,274.09000	1.27409	1,300,590	11.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			697.86000	0.69786	641,680	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,538.05000	4.53805	4,637,300	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,060.71000	4.06071	3,925,050	11.56	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,033.20000	1.03320	1,052,970	11.56	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,815.36000	2.81536	2,695,850	11.10	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,612.48000	1.61248	1,648,400	11.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,336.19000	5.33619	5,436,460	9.88	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			396.70000	0.39670	368,200	10.34	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,166.26000	9.16626	9,297,190	10.34	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Call			716.29000	0.71629	672,070	10.08	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,889.24000	6.88924	7,004,450	10.08	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.53	Put			3,754.64000	3.75464	3,831,750	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Call			785.24000	0.78524	738,020	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,541.81000	6.54181	6,654,020	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.78	Call			876.76000	0.87676	825,720	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,127.63000	6.12763	6,236,020	9.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.00	Call			1,086.28000	1.08628	1,027,120	9.88	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			2,097.15000	2.09715	2,141,320	10.63	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,675.43000	1.67543	1,597,970	10.00	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,052.45000	4.05245	4,134,420	10.00	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.52	Call			1,842.13000	1.84213	1,760,260	10.03	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.52	Put			3,780.45000	3.78045	3,858,010	10.03	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.53	Call			1,860.04000	1.86004	1,777,720	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.50	Put			883.60000	0.88360	899,220	11.79	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,878.05000	1.87805	1,795,280	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Put			3,728.96000	3.72896	3,805,620	10.04	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.65	Call			2,081.42000	2.08142	1,993,780	10.10	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,453.53000	3.45353	3,525,320	10.10	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Call			3,654.46000	3.65446	3,539,200	10.63	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Put			838.38000	0.83838	852,930	11.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,416.09000	4.41609	4,291,810	10.90	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Put			1,705.51000	1.70551	1,740,660	10.90	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,651.14000	5.65114	5,515,990	11.32	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.04	Put			1,247.84000	1.24784	1,272,120	11.32	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,090.98000	7.09098	6,947,170	11.79	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call			7,315.82000	7.31582	7,170,940	11.86	0.00	0	47
R2030	On	03/08/2023	Bond Future	10.65	Call			2,059.85000	2.05985	1,979,070	9.24	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,947.94000	3.94794	4,030,220	9.24	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			3,559.87000	3.55987	3,452,460	9.78	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,546.30000	2.54630	2,601,950	9.78	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,584.39000	3.58439	3,476,650	9.79	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,530.25000	2.53025	2,585,570	9.79	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,643.10000	1.64310	1,572,500	9.10	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,597.71000	4.59771	4,690,170	9.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,017.96000	7.01796	6,878,880	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,155.65000	1.15565	1,179,630	10.94	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,937.34000	7.93734	7,793,470	11.23	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		955.15000	0.95515	974,340	11.23	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,535.41000	3.53541	3,428,350	9.77	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,562.43000	2.56243	2,618,430	9.77	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,678.82000	3.67882	3,766,050	7.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,966.47000	1.96647	1,888,030	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,724.38000	3.72438	3,812,460	7.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,984.40000	1.98440	1,905,530	7.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,701.37000	3.70137	3,789,020	7.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,002.77000	2.00277	1,923,480	7.54	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											0.00	0	90,9
R2032	On	03/11/2022	Bond Future			11.19079	84.03611	11.16237	84.18010	12.08	0.00	0	171,0
R2032	On	02/02/2023	Bond Future			11.34125	85.60794	11.31129	85.75602	12.82	0.00	0	
R2032	On	04/05/2023	Bond Future			11.46747	83.21045	11.43601	83.36238	13.02	0.00	0	
R2032	On	03/08/2023	Bond Future			11.59352	84.95283	11.56059	85.10821	11.42	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.72893	82.56752	11.69447	82.72620	9.92	0.00	0	
Total R2032 Future											0.00	0	173,71
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	9.74	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		10,145.90000	10.14590	10,289,890	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.01000	0.00001	0,000	9.67	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		9,851.24000	9.85124	9,995,220	9.67	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.01000	0.00001	0,000	9.53	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		6,633.34000	6.63334	6,777,010	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		1.93000	0.00193	0,800	8.62	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		5,576.15000	5.57615	5,719,010	8.62	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		2.74000	0.00274	1,180	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		5,301.12000	5.30112	5,443,550	8.56	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		5,027.52000	5.02752	5,169,380	8.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		52.26000	0.05226	32,860	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,558.14000	3.55814	3,682,730	9.43	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		86.46000	0.08646	57,810	9.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			3,218.31000	3.21831	3,333,650	9.72	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.49000	0.00049	0,170	8.89	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,761.53000	2.76153	2,860,540	10.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			169.58000	0.16958	122,790	10.18	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,717.97000	2.71797	2,815,170	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			2,007.33000	2.00733	1,849,370	12.64	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			565.19000	0.56519	551,220	12.64	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			3.86000	0.00386	1,730	8.49	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			9,265.56000	9.26556	9,409,540	9.53	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,380.45000	2.38045	2,218,780	12.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			444.75000	0.44475	427,070	12.91	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			5,574.25000	5.57425	5,419,170	14.74	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			61.25000	0.06125	50,160	14.74	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			160.32000	0.16032	115,340	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			112.44000	0.11244	98,660	12.15	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			10,852.89000	10.85289	10,987,190	12.15	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			153.74000	0.15374	136,130	12.11	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			9,970.44000	9.97044	10,100,910	12.11	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			345.56000	0.34556	313,120	12.00	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			7,627.40000	7.62740	7,743,040	12.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			510.50000	0.51050	467,710	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,477.56000	6.47756	6,582,850	11.94	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			560.21000	0.56021	514,590	11.93	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,202.52000	6.20252	6,304,980	11.93	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			730.09000	0.73009	675,730	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,514.01000	5.51401	5,607,730	12.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			742.03000	0.74203	687,100	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,472.67000	5.47267	5,565,820	12.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			754.11000	0.75411	698,610	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,431.51000	5.43151	5,524,090	12.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			882.76000	0.88276	821,450	12.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,030.08000	5.03008	5,116,850	12.10	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			1,134.09000	1.13409	1,062,740	12.22	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,389.98000	4.38998	4,466,710	12.22	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,601.90000	3.60190	3,477,930	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,755.72000	1.75572	1,779,830	13.38	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,080.54000	4.08054	3,951,380	13.58	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,518.30000	1.51830	1,537,220	13.58	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			7,333.99000	7.33399	7,187,000	14.76	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			604.60000	0.60460	605,690	14.76	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put			4,779.77000	4.77977	4,852,980	12.46	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,000.75000	2.00075	1,921,610	12.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,748.22000	4.74822	4,821,010	12.47	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,410.03000	3.41003	3,462,680	12.89	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,723.69000	9.72369	9,578,430	15.29	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			787.48000	0.78748	794,150	15.29	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,542.90000	1.54290	1,474,920	12.31	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			5,616.61000	5.61661	5,700,560	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,981.79000	1.98179	1,903,070	12.46	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,019.82000	2.01982	1,940,250	12.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,716.82000	4.71682	4,789,180	12.47	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,090.03000	3.09003	2,990,750	12.89	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			4,030.55000	4.03055	3,926,200	11.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,142.10000	3.14210	3,193,130	11.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			4,057.78000	4.05778	3,953,110	11.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,122.78000	3.12278	3,173,490	11.67	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			4,085.08000	4.08508	3,980,090	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,103.56000	3.10356	3,153,950	11.68	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,446.49000	4.44649	4,337,470	11.81	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			2,863.43000	2.86343	2,909,790	11.81	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,496.63000	4.49663	4,577,920	9.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,337.52000	2.33752	2,259,740	9.53	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,468.64000	4.46864	4,549,540	9.53	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,298.19000	2.29819	2,221,180	9.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,524.76000	4.52476	4,606,430	9.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,317.80000	2.31780	2,240,410	9.52	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												0.00	0	198,17
R2035	On	03/11/2022	Bond Future			11.54982	84.31699	11.52644	84.44951		13.90	0.00	0	63,70
R2035	On	02/02/2023	Bond Future			11.69986	85.89406	11.67525	86.03049		14.67	0.00	0	108,80
R2035	On	04/05/2023	Bond Future			11.82056	83.15878	11.79482	83.29881		15.01	0.00	0	
R2035	On	03/08/2023	Bond Future			11.94266	84.89983	11.91583	85.04300		13.23	0.00	0	
R2035	On	02/11/2023	Bond Future			12.07552	82.16787	12.04756	82.31411		11.64	0.00	0	
Total R2035 Future												0.00	0	172,56
R2035	On	03/11/2022	Bond Future	9.82	Call			0.26000	0.00026	0,090	12.70	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			10,551.02000	10.55102	10,683,370	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			7.01000	0.00701	3,550	12.59	0.00	0	90
R2035	On	03/11/2022	Bond Future	10.30	Put			7,406.42000	7.40642	7,535,480	12.59	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			33.22000	0.03322	20,240	12.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.13	Put			2,707.50000	2.70750	2,758,740	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			55.30000	0.05530	43,880	15.90	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			246.09000	0.24609	187,440	13.11	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,372.22000	3.37222	3,446,090	13.11	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			309.95000	0.30995	241,820	13.19	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,078.15000	3.07815	3,142,540	13.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			413.25000	0.41325	331,970	13.31	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,725.44000	5.72544	5,844,980	12.63	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			427.71000	0.42771	344,760	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,662.98000	2.66298	2,712,550	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			442.52000	0.44252	357,910	13.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,618.86000	2.61886	2,666,770	13.34	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			6,246.27000	6.24627	6,102,330	15.90	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			182.75000	0.18275	163,780	13.45	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,005.43000	11.00543	11,122,890	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			702.22000	0.70222	652,640	13.48	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			6,746.76000	6.74676	6,833,610	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			154.86000	0.15486	138,150	13.45	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			11,508.42000	11.50842	11,628,140	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			168.32000	0.16832	150,510	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,255.92000	11.25592	11,374,540	13.45	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,008.34000	1.00834	946,100	13.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,656.78000	5.65678	5,730,970	13.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			398.96000	0.39896	365,240	13.47	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			8,565.88000	8.56588	8,668,590	13.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			659.35000	0.65935	611,790	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,949.92000	6.94992	7,038,790	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,338.23000	1.33823	1,264,840	13.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,856.81000	4.85681	4,919,850	13.80	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			724.28000	0.72428	673,700	13.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,646.17000	6.64617	6,732,020	13.48	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			992.66000	0.99266	931,010	13.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,701.15000	5.70115	5,775,930	13.59	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			8,604.06000	8.60406	8,463,390	16.85	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			635.40000	0.63540	631,160	16.85	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			1,024.33000	1.02433	961,510	13.61	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,612.78000	5.61278	5,686,390	13.61	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,319.24000	1.31924	1,246,440	13.79	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			4,896.77000	4.89677	4,960,400	13.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,675.18000	3.67518	3,558,050	14.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.94	Put		2,224.39000	2.22439	2,243,690	14.95		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,809.07000	3.80907	3,690,500	15.01		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,142.29000	2.14229	2,160,150	15.01		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		8,991.98000	8.99198	9,085,210	14.01		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,204.56000	1.20456	1,151,280	14.01		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,098.85000	8.09885	8,185,600	14.01		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,592.16000	5.59216	5,654,720	14.39		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,280.36000	2.28036	2,202,480	14.40		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,556.31000	5.55631	5,618,460	14.40		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		493.39000	0.49339	464,640	14.02		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,139.10000	12.13910	12,250,380	14.02		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		988.68000	0.98868	941,880	14.01		0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,416.23000	2.41623	2,437,370	15.96		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		8,546.30000	8.54630	8,414,830	16.92		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,473.72000	1.47372	1,482,280	16.92		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,194.47000	2.19447	2,118,210	14.36		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,701.24000	5.70124	5,765,010	14.36		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,258.59000	2.25859	2,181,120	14.39		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,302.00000	2.30200	2,223,730	14.41		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,520.38000	5.52038	5,582,140	14.41		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,927.68000	5.92768	5,808,790	15.96		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,254.90000	4.25490	4,157,810	13.22		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,860.00000	3.86000	3,906,080	13.22		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		4,284.08000	4.28408	4,186,680	13.23		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,836.15000	3.83615	3,881,920	13.23		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,225.80000	4.22580	4,129,010	13.21		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,883.98000	3.88398	3,930,360	13.21		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,829.78000	5.82978	5,906,520	11.16		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,411.39000	2.41139	2,341,540	11.17		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,794.83000	5.79483	5,871,220	11.17		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,432.39000	2.43239	2,362,180	11.17		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,760.36000	5.76036	5,836,390	11.17		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,390.83000	2.39083	2,321,330	11.16		0.00	0	
Total R2035 Option											0.00	0	13,14	
Total For R2035											0.00	0	185,71	
R2037	On	03/11/2022	Bond Future			11.71181	80.28633	11.68832	80.42044	14.81		321,145.32	4	60,11
R2037	On	02/02/2023	Bond Future			11.85206	77.53204	11.82741	77.66997	16.52		0.00	0	76,24
R2037	On	04/05/2023	Bond Future			11.97436	79.13304	11.94862	79.27457	16.07		0.00	0	
R2037	On	03/08/2023	Bond Future			12.10054	76.53180	12.07372	76.67657	15.08		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/11/2023	Bond Future			12.22357	78.13190	12.19571	78.27971		12.78	0.00	0	
Total R2037 Future												321,145.32	4	136,42
R2037	On	03/11/2022	Bond Future	11.30	Call			425.43000	0.42543	342,340	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,693.06000	2.69306	2,744,080	14.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			440.28000	0.44028	355,500	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,648.30000	2.64830	2,697,630	14.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			455.49000	0.45549	369,020	14.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,603.97000	2.60397	2,651,610	14.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,072.27000	1.07227	1,007,370	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,737.70000	5.73770	5,810,730	15.50	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,088.76000	1.08876	1,023,260	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,693.15000	5.69315	5,765,580	15.51	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,105.26000	1.10526	1,039,180	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,648.68000	5.64868	5,720,530	15.52	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			1,190.66000	1.19066	1,121,630	15.58	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,430.21000	5.43021	5,499,110	15.58	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			3,372.46000	3.37246	3,257,860	16.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,579.64000	2.57964	2,602,970	16.89	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			6,957.04000	6.95704	7,033,560	15.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,870.55000	5.87055	5,935,740	15.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			2,194.64000	2.19464	2,117,890	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,832.88000	5.83288	5,897,660	15.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,216.06000	2.21606	2,138,890	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,795.40000	5.79540	5,859,760	15.28	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,643.74000	1.64374	1,578,730	15.02	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			3,346.16000	3.34616	3,250,890	15.78	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,282.93000	4.28293	4,329,190	15.78	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			10,091.13000	10.09113	9,953,990	18.54	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,143.31000	1.14331	1,147,700	18.54	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			2,173.35000	2.17335	2,097,010	15.26	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,339.10000	4.33910	4,240,700	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,089.55000	4.08955	4,135,920	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,368.38000	4.36838	4,269,680	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,065.06000	4.06506	4,111,130	15.24	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,398.01000	4.39801	4,299,000	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,040.98000	4.04098	4,086,740	15.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			5,978.12000	5.97812	6,054,040	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,501.58000	2.50158	2,430,400	12.20	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,049.12000	6.04912	6,125,750	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,522.77000	2.52277	2,451,230	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,013.54000	6.01354	6,089,810	12.21	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,544.06000	2.54406	2,472,170	12.21	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												321,145.32	4	138,85
R2040	On	03/11/2022	Bond Future			11.78527	82.06673	11.76679	82.17988		15.62	738,600.57	9	53,94
R2040	On	02/02/2023	Bond Future			11.92114	79.09542	11.90171	79.21207		17.46	0.00	0	65,23
R2040	On	04/05/2023	Bond Future			12.03948	80.72883	12.01919	80.84862		16.99	0.00	0	
R2040	On	03/08/2023	Bond Future			12.16134	77.91060	12.14020	78.03322		16.27	0.00	0	
R2040	On	02/11/2023	Bond Future			12.27968	79.53960	12.25774	79.66479		14.30	0.00	0	
Total R2040 Future												738,600.57	9	119,17
R2040	On	03/11/2022	Bond Future	10.10	Call			0.38000	0.00038	0,140	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,342.06000	11.34206	11,454,970	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			11.14000	0.01114	6,100	14.13	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			7,700.61000	7.70061	7,808,720	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			19.70000	0.01970	11,520	14.10	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.30	Put			3,300.10000	3.30010	3,341,810	14.83	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,757.04000	2.75704	2,780,990	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			34.79000	0.03479	21,700	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,326.21000	6.32621	6,426,270	14.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			242.31000	0.24231	186,370	14.68	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.20	Put			3,839.67000	3.83967	3,896,880	14.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			355.72000	0.35572	284,280	14.83	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			214.16000	0.21416	185,630	17.10	0.00	0	1,03
R2040	On	03/11/2022	Bond Future	11.39	Call			488.22000	0.48822	402,240	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,851.74000	2.85174	2,878,910	14.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			504.82000	0.50482	417,220	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,804.20000	2.80420	2,829,750	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			521.73000	0.52173	432,530	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,005.79000	7.00579	7,110,760	14.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			692.23000	0.69223	588,950	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,354.47000	2.35447	2,364,340	15.16	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			2,237.49000	2.23749	2,087,460	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			827.99000	0.82799	791,110	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,627.36000	4.62736	4,485,680	17.10	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			230.56000	0.23056	209,600	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			11,744.28000	11.74428	11,839,970	16.01	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			244.82000	0.24482	222,910	16.01	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			11,536.27000	11.53627	11,631,010	16.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/02/2023	Bond Future	10.93	Call		888.49000	0.88849	835,720	16.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,086.54000	7.08654	7,150,420	16.25	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		933.51000	0.93351	879,120	16.29	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		6,929.01000	6.92901	6,991,270	16.29	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,164.11000	1.16411	1,102,130	16.46	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,224.18000	6.22418	6,278,850	16.46	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,181.98000	1.18198	1,119,460	16.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,175.84000	6.17584	6,229,970	16.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,199.88000	1.19988	1,136,810	16.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,127.62000	6.12762	6,181,200	16.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,330.17000	1.33017	1,263,330	16.57	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		5,797.30000	5.79730	5,847,110	16.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,742.24000	3.74224	3,635,280	18.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,740.87000	2.74087	2,750,560	18.03	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		4,343.65000	4.34365	4,231,620	18.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,351.01000	2.35101	2,355,630	18.33	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,453.21000	4.45321	4,340,380	18.39	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,287.72000	2.28772	2,291,540	18.39	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		12,856.55000	12.85655	12,946,020	15.85	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,442.45000	9.44245	9,514,560	15.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,472.33000	1.47233	1,418,190	15.84	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,416.94000	8.41694	8,482,590	15.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,453.95000	2.45395	2,381,670	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,189.08000	6.18908	6,236,590	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		612.37000	0.61237	582,050	15.85	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,148.93000	6.14893	6,196,070	16.24	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,501.09000	2.50109	2,428,080	16.25	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,109.21000	6.10921	6,155,990	16.25	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,621.21000	2.62121	2,546,420	16.30	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,913.15000	5.91315	5,958,150	16.30	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,201.03000	1.20103	1,153,350	15.84	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		6,799.18000	6.79918	6,689,280	18.17	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,497.98000	2.49798	2,507,870	18.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,383.97000	9.38397	9,265,600	19.19	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,598.73000	1.59873	1,600,150	19.19	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		2,477.35000	2.47735	2,404,700	16.24	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,858.54000	4.85854	4,768,880	16.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,454.83000	4.45483	4,487,790	16.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,890.10000	4.89010	4,800,180	16.56	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,428.83000	4.42883	4,461,530	16.56	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/08/2023	Bond Future	12.23	Call			4,921.73000	4.92173	4,831,570	16.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,402.96000	4.40296	4,435,420	16.57	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,830.28000	6.83028	6,889,630	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,878.44000	2.87844	2,813,180	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,907.75000	6.90775	6,967,680	13.70	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,901.27000	2.90127	2,835,720	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			6,868.77000	6.86877	6,928,410	13.71	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,924.51000	2.92451	2,858,670	13.71	0.00	0	
Total R2040 Option												0.00	0	11,15
Total For R2040												738,600.57	9	130,36
R2044	On	03/11/2022	Bond Future			11.76266	78.99769	11.74408	79.11344		16.50	1,263,963.04	16	74,22
R2044	On	02/02/2023	Bond Future			11.89038	76.09414	11.87088	76.21333		18.46	0.00	0	31,77
R2044	On	04/05/2023	Bond Future			12.00112	77.66562	11.98077	77.78806		17.98	0.00	0	
R2044	On	03/08/2023	Bond Future			12.11480	74.90851	12.09363	75.03377		17.53	0.00	0	
R2044	On	02/11/2023	Bond Future			12.22478	76.47474	12.20283	76.60263		16.08	0.00	0	
Total R2044 Future												1,263,963.04	16	105,94
R2044	On	03/11/2022	Bond Future	10.10	Call			0.41000	0.00041	0,150	15.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			11,522.07000	11.52207	11,637,560	15.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			12.44000	0.01244	6,880	14.93	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	10.60	Put			7,744.05000	7.74405	7,854,240	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			38.89000	0.03889	24,500	14.96	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,794.29000	2.79429	2,819,090	15.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			549.04000	0.54904	456,460	15.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,746.62000	2.74662	2,769,790	15.84	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			6,328.28000	6.32828	6,429,640	14.96	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			567.15000	0.56715	472,940	15.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,699.38000	2.69938	2,720,920	15.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			388.98000	0.38898	312,930	15.66	0.00	0	1,64
R2044	On	03/11/2022	Bond Future	11.30	Put			3,245.03000	3.24503	3,284,730	15.66	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			531.27000	0.53127	440,320	15.82	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			1,307.13000	1.30713	1,240,190	17.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,011.00000	6.01100	6,063,250	17.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,326.52000	1.32652	1,259,030	17.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			5,962.79000	5.96279	6,014,490	17.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,345.95000	1.34595	1,277,900	17.49	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			5,914.71000	5.91471	5,965,850	17.49	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			1,426.02000	1.42602	1,355,770	17.54	0.00	0	1,30
R2044	On	02/02/2023	Bond Future	11.20	Put			5,725.70000	5.72570	5,774,640	17.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			3,324.46000	3.32446	3,220,330	18.74	0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Put		3,146.58000	3.14658	3,161,640	18.74	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,660.66000	3.66066	3,552,900	18.93	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,877.24000	2.87724	2,888,670	18.93	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,158.22000	4.15822	4,185,570	17.98	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,582.59000	2.58259	2,507,370	17.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,157.13000	6.15713	6,204,350	17.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,607.08000	2.60708	2,531,500	17.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,116.58000	6.11658	6,163,440	17.20	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,516.89000	3.51689	3,537,440	18.37	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,631.70000	2.63170	2,555,750	17.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,076.25000	6.07625	6,122,740	17.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,503.70000	3.50370	3,416,440	17.62	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,915.81000	4.91581	4,950,990	17.62	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		4,273.93000	4.27393	4,178,840	17.98	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		5,110.12000	5.11012	5,008,230	18.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,029.10000	5.02910	4,936,860	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,578.89000	4.57889	4,611,910	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,965.06000	4.96506	4,873,330	17.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,632.31000	4.63231	4,665,840	17.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,997.04000	4.99704	4,905,060	17.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,605.52000	4.60552	4,638,800	17.75	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,201.78000	7.20178	7,259,520	15.44	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,310.72000	3.31072	3,240,290	15.45	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,162.26000	7.16226	7,219,720	15.45	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,262.54000	3.26254	3,192,680	15.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,241.17000	7.24117	7,299,200	15.43	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,286.74000	3.28674	3,216,590	15.44	0.00	0	
Total R2044 Option											0.00	0	19,62
Total For R2044											1,263,963.04	16	125,56
R2048	On	03/11/2022	Bond Future			11.69046	77.90418	11.67179	78.02351	17.09	311,616.72	4	248,05
R2048	On	02/02/2023	Bond Future			11.81117	79.39823	11.79160	79.52102	18.09	1,667,362.83	21	96
R2048	On	04/05/2023	Bond Future			11.91533	76.57347	11.89492	76.69956	18.65	0.00	0	
R2048	On	03/08/2023	Bond Future			12.02285	78.13907	12.00163	78.26804	16.55	0.00	0	
R2048	On	02/11/2023	Bond Future			12.12846	75.34877	12.10645	75.48050	14.90	0.00	0	
Total R2048 Future											1,978,979.55	25	249,01
R2048	On	03/11/2022	Bond Future	10.00	Call		0.29000	0.00029	0,100	15.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		12,177.10000	12.17710	12,296,240	15.62	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		18.43000	0.01843	10,630	15.46	0.00	0	8;
R2048	On	03/11/2022	Bond Future	10.60	Put		7,461.43000	7.46143	7,572,960	15.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call		32.11000	0.03211	19,720	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		6,728.20000	6.72820	6,835,140	15.43	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		534.22000	0.53422	441,940	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,845.82000	2.84582	2,872,870	16.25	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		2,288.75000	2.28875	2,132,690	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		852.37000	0.85237	815,640	17.40	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		348.49000	0.34849	276,630	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,476.85000	3.47685	3,524,320	16.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		499.11000	0.49911	410,240	16.22	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		2,945.81000	2.94581	2,976,270	16.22	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		516.49000	0.51649	425,910	16.23	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,895.59000	2.89559	2,924,340	16.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,347.89000	1.34789	1,278,890	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,063.30000	6.06330	6,117,090	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,388.48000	1.38848	1,318,320	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		5,964.39000	5.96439	6,017,020	17.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,976.06000	2.97606	2,874,540	18.00	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,555.51000	3.55551	3,576,780	18.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		1,192.80000	1.19280	1,128,430	16.94	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,470.42000	6.47042	6,528,840	16.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,308.05000	1.30805	1,240,190	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,163.38000	6.16338	6,218,310	17.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,327.96000	1.32796	1,259,520	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,113.27000	6.11327	6,167,620	17.02	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		426.70000	0.42670	393,500	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,146.83000	10.14683	10,236,420	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,693.59000	2.69359	2,615,520	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,337.57000	6.33757	6,385,590	18.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,719.73000	2.71973	2,641,280	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,296.53000	6.29653	6,344,170	18.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,746.01000	2.74601	2,667,170	18.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,255.72000	6.25572	6,302,970	18.06	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,971.29000	4.97129	4,877,410	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,436.75000	4.43675	4,471,840	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,004.31000	5.00431	4,910,160	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,409.71000	4.40971	4,444,530	16.69	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,037.68000	5.03768	4,943,260	16.70	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,383.11000	4.38311	4,417,660	16.70	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,861.60000	2.86160	2,793,740	14.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,857.55000	6.85755	6,921,420	14.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,885.89000	2.88589	2,817,700	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,816.15000	6.81615	6,879,690	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,910.29000	2.91029	2,841,770	14.36	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,774.95000	6.77495	6,838,160	14.36	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											1,978,979.55	25	255,85
R209	On	03/11/2022	Bond Future			11.56365	64.89963	11.54006	65.01606	15.68	139,664,003.76	2,152	17,57
R209	On	02/02/2023	Bond Future			11.69403	66.11352	11.66935	66.23322	16.60	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.80410	64.32319	11.77840	64.44595	16.95	0.00	0	3,41
R209	On	03/08/2023	Bond Future			11.91281	65.67005	11.88614	65.79555	15.04	0.00	0	
R209	On	02/11/2023	Bond Future			12.02749	63.89041	11.99983	64.01855	13.24	0.00	0	
Total R209 Future											139,664,003.76	2,152	23,08
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	14.40	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		12,870.47000	12.87047	12,986,900	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.01000	0.00001	0,000	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,300.97000	11.30097	11,417,390	14.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.74000	0.00074	0,290	14.28	290.00	1,000	5,71
R209	On	03/11/2022	Bond Future	10.00	Put		8,291.43000	8.29143	8,407,410	14.28	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		1,011.38000	1.01138	893,610	15.68	0.00	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put		1,209.77000	1.20977	1,208,430	15.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		2,585.58000	2.58558	2,445,060	16.64	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		368.48000	0.36848	344,390	16.64	344,390.00	1,000	5,71
R209	On	03/11/2022	Bond Future	11.01	Call		218.80000	0.21880	166,830	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,915.39000	2.91539	2,979,850	14.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		227.61000	0.22761	174,270	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,871.87000	2.87187	2,934,960	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		236.68000	0.23668	181,950	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,828.66000	2.82866	2,890,360	14.84	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		17.36000	0.01736	9,940	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,460.69000	5.46069	5,569,700	14.15	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		139.31000	0.13931	101,200	14.66	0.00	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put		3,415.37000	3.41537	3,493,690	14.66	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		210.21000	0.21021	159,600	14.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,959.19000	2.95919	3,025,010	14.79	6,050,020.00	2,000	4,50
R209	On	02/02/2023	Bond Future	10.79	Call		777.04000	0.77704	726,390	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,256.05000	5.25605	5,325,100	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		789.89000	0.78989	738,730	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,215.54000	5.21554	5,284,080	15.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		764.45000	0.76445	714,310	15.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,296.89000	5.29689	5,366,450	15.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,832.26000	1.83226	1,766,850	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,145.01000	5.14501	5,202,360	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,339.71000	5.33971	5,234,150	18.09	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,015.93000	2.01593	2,033,130	18.09	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,639.14000	1.63914	1,577,740	16.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,519.96000	5.51996	5,581,320	16.05	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,796.26000	1.79626	1,731,570	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,211.80000	5.21180	5,269,870	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,814.12000	1.81412	1,749,070	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,178.23000	5.17823	5,235,940	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		529.39000	0.52939	500,070	15.82	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		9,893.46000	9.89346	9,986,900	15.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,751.39000	3.75139	3,666,020	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,498.29000	3.49829	3,538,420	15.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,776.92000	3.77692	3,691,290	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,476.99000	3.47699	3,516,860	15.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,725.93000	3.72593	3,640,820	15.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,519.72000	3.51972	3,560,110	15.26	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,072.45000	2.07245	2,011,820	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,239.64000	5.23964	5,307,150	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,090.50000	2.09050	2,029,550	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,208.07000	5.20807	5,275,260	12.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,054.24000	2.05424	1,993,920	12.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,271.10000	5.27110	5,338,920	12.65	0.00	0	
Total R209 Option											6,394,700.00	4,000	58,27
Total For R209											146,058,703.76	6,152	81,35
R210	On	03/11/2022	Bond Future			226.21588	226.21588	226.64080	226.64080		0.00	0	36
R210	On	02/02/2023	Bond Future			230.50283	230.50283	230.93966	230.93966		0.00	0	36
R210	On	04/05/2023	Bond Future			232.20257	232.20257	232.65024	232.65024		0.00	0	
R210	On	03/08/2023	Bond Future			237.11263	237.11263	237.57055	237.57055		0.00	0	
R210	On	02/11/2023	Bond Future			238.90789	238.90789	239.37458	239.37458		0.00	0	
Total R210 Future											0.00	0	72
Total For R210											0.00	0	72
R213	On	03/11/2022	Bond Future			11.06253	79.59858	11.02910	79.75141	11.29	0.00	0	33,62
R213	On	02/02/2023	Bond Future			11.21801	81.08738	11.18273	81.24443	12.00	0.00	0	
R213	On	04/05/2023	Bond Future			11.34102	79.20471	11.30397	79.36572	12.11	0.00	0	
R213	On	03/08/2023	Bond Future			11.46626	80.86257	11.42741	81.02724	10.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.60607	78.99819	11.56534	79.16636	9.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	33,62	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	7.97		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,345.21000	9.34521	9,498,040	7.97		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	7.84		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,028.94000	9.02894	9,181,770	7.84		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.02000	0.00002	0,000	6.52		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,130.10000	3.13010	3,267,560	8.42		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,997.99000	2.99799	3,131,610	8.60		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.06000	0.00006	0,010	6.23		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,996.42000	4.99642	5,149,200	6.23		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			4.03000	0.00403	1,730	7.34		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,968.41000	3.96841	4,118,940	7.34		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			37.35000	0.03735	21,980	8.42		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,693.53000	5.69353	5,846,340	6.52		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			41.11000	0.04111	24,500	8.48		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,085.78000	3.08578	3,222,000	8.48		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			45.10000	0.04510	27,220	8.54		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,041.73000	3.04173	3,176,680	8.54		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			49.37000	0.04937	30,160	8.60		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			112.91000	0.11291	98,400	11.87		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			9,831.92000	9.83192	9,974,460	11.87		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			458.18000	0.45818	416,120	11.47		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			5,916.03000	5.91603	6,031,020	11.47		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			610.63000	0.61063	559,240	11.36		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,104.14000	5.10414	5,209,800	11.36		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			619.26000	0.61926	567,380	11.36		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,064.92000	5.06492	5,170,090	11.36		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			628.00000	0.62800	575,620	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,025.85000	5.02585	5,130,520	11.35		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			754.00000	0.75400	694,930	11.38		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,580.86000	4.58086	4,678,840	11.38		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			849.58000	0.84958	785,840	11.42		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,298.56000	4.29856	4,391,870	11.42		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			5,156.09000	5.15609	5,010,720	13.13		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			785.90000	0.78590	797,580	13.13		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,297.18000	4.29718	4,379,200	11.68		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,764.34000	1.76434	1,684,910	11.69		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,268.42000	4.26842	4,350,000	11.69		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,781.22000	1.78122	1,701,350	11.69		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.75	Put		4,240.01000	4.24001	4,321,150	11.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,747.79000	1.74779	1,668,800	11.68	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,528.72000	3.52872	3,421,860	10.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,758.64000	2.75864	2,816,450	10.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,553.44000	3.55344	3,446,220	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,741.46000	2.74146	2,798,910	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,577.94000	3.57794	3,470,370	10.75	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,724.10000	2.72410	2,781,200	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,934.45000	3.93445	4,021,960	8.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,071.23000	2.07123	1,991,400	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,982.96000	3.98296	4,071,300	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,089.70000	2.08970	2,009,450	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,958.81000	3.95881	4,046,730	8.86	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,107.93000	2.10793	2,027,270	8.87	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	38,90
R214	On	03/11/2022	Bond Future			11.68185	62.40777	11.66325	62.50328	17.08	124,815.54	2	24,75
R214	On	02/02/2023	Bond Future			11.80767	63.57503	11.78818	63.67341	18.10	0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.90840	61.58548	11.88813	61.68644	18.60	0.00	0	
R214	On	03/08/2023	Bond Future			12.00918	62.87479	11.98816	62.97807	17.00	0.00	0	
R214	On	02/11/2023	Bond Future			12.11738	60.88848	12.09561	60.99395	15.98	0.00	0	
Total R214 Future											124,815.54	2	89,25
R214	On	03/11/2022	Bond Future	11.34	Call		469.24000	0.46924	391,570	16.29	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,167.39000	2.16739	2,185,230	16.29	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		484.73000	0.48473	405,720	16.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,129.25000	2.12925	2,145,750	16.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		500.50000	0.50050	420,160	16.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,091.45000	2.09145	2,106,620	16.32	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,070.97000	1.07097	1,015,940	17.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,877.72000	4.87772	4,921,070	17.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,086.90000	1.08690	1,031,410	17.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,838.13000	4.83813	4,881,020	17.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,103.10000	1.10310	1,047,150	17.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,798.87000	4.79887	4,841,300	17.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,119.32000	1.11932	1,062,920	17.07	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		4,759.71000	4.75971	4,801,690	17.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,655.06000	2.65506	2,570,250	18.19	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,595.37000	2.59537	2,608,940	18.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,961.94000	4.96194	4,999,260	18.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.37	Call		2,256.82000	2.25682	2,192,870	18.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,929.83000	4.92983	4,966,840	18.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,278.20000	2.27820	2,213,950	18.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,897.89000	4.89789	4,934,600	18.05	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,235.54000	2.23554	2,171,900	18.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,268.53000	4.26853	4,191,410	17.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,528.69000	3.52869	3,554,850	17.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,295.58000	4.29558	4,218,250	17.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,507.51000	3.50751	3,533,460	17.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,322.91000	4.32291	4,245,380	17.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,486.68000	3.48668	3,512,430	17.21	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,756.43000	5.75643	5,804,810	15.42	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,557.41000	2.55741	2,500,810	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,822.04000	5.82204	5,870,910	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,577.19000	2.57719	2,520,340	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,789.17000	5.78917	5,837,790	15.41	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,597.04000	2.59704	2,539,950	15.42	0.00	0	
Total R214 Option											0.00	0	3,20
Total For R214											124,815.54	2	92,45
Total for Bond											160,980,470.78	6,308	1,494,65
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			814.65400	814.65400	815.55600	815.55600				635,430,120.00	78	92
GOVI On 02/02/2023 GOVI			829.86400	829.86400	830.82400	830.82400				0.00	0	
GOVI On 04/05/2023 GOVI			846.93800	846.93800	847.94100	847.94100				0.00	0	
GOVI On 03/08/2023 GOVI			864.64200	864.64200	865.67500	865.67500				0.00	0	
GOVI On 02/11/2023 GOVI			882.70600	882.70600	883.76100	883.76100				0.00	0	
Total GOVI Future										635,430,120.00	78	92
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			48,540.00000	4.85400	57,560,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			48,640.00000	4.86400	57,660,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			48,740.00000	4.87400	57,760,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			200,160.00000	20.01600	209,760,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			199,960.00000	19.99600	209,560,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			200,060.00000	20.00600	209,660,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			49,290.00000	4.92900	59,320,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			49,390.00000	4.93900	59,420,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			49,190.00000	4.91900	59,220,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			284,550.00000	28.45500	274,220,000		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			284,450.00000	28.44500	274,120,000		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			284,650.00000	28.46500	274,320,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			20,390.00000	2.03900	30,940,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			20,490.00000	2.04900	31,040,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			20,590.00000	2.05900	31,140,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												635,430,120.00	78	92
Total for GOVI												635,430,120.00	78	92
AL37	On	03/11/2022	Index Future			825.27100	825.27100	825.20900	825.20900			0.00	0	
AL37	On	02/02/2023	Index Future			840.68000	840.68000	840.65800	840.65800			0.00	0	
AL37	On	04/05/2023	Index Future			857.97600	857.97600	857.97700	857.97700			0.00	0	
AL37	On	03/08/2023	Index Future			875.91200	875.91200	875.92100	875.92100			0.00	0	
AL37	On	02/11/2023	Index Future			894.21100	894.21100	894.22100	894.22100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			942.03900	942.03900	943.46500	943.46500			0.00	0	
AL7T	On	02/02/2023	Index Future			959.62800	959.62800	961.12700	961.12700			0.00	0	
AL7T	On	04/05/2023	Index Future			979.37100	979.37100	980.92800	980.92800			0.00	0	
AL7T	On	03/08/2023	Index Future			999.84500	999.84500	1,001.44300	1,001.44300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,020.73300	1,020.73300	1,022.36700	1,022.36700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			826.29300	826.29300	827.18100	827.18100			0.00	0	12
ALBI	On	02/02/2023	Index Future			841.72000	841.72000	842.66600	842.66600			0.00	0	
ALBI	On	04/05/2023	Index Future			859.03800	859.03800	860.02600	860.02600			0.00	0	
ALBI	On	03/08/2023	Index Future			876.99600	876.99600	878.01300	878.01300			0.00	0	
ALBI	On	02/11/2023	Index Future			895.31700	895.31700	896.35800	896.35800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			319.02700	319.02700	319.45900	319.45900				0.00	0	70
IGOV On 02/02/2023 Index Future			325.06200	325.06200	325.51900	325.51900				0.00	0	
IGOV On 04/05/2023 Index Future			331.82700	331.82700	332.30200	332.30200				0.00	0	
IGOV On 03/08/2023 Index Future			338.84000	338.84000	339.32800	339.32800				0.00	0	
IGOV On 02/11/2023 Index Future			345.99200	345.99200	346.49100	346.49100				0.00	0	
Total IGOV Future										0.00	0	70
Total For IGOV										0.00	0	70
Total for Index										0.00	0	82
JIBAR f On 19/10/2022 Jibar Future			6.47500	93.52500	6.47500	93.52500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.52000	93.48000	6.53000	93.47000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.32500	92.67500	7.34000	92.66000				0.00	0	
JIBAR f On 18/01/2023 Jibar Future			7.37000	92.63000	7.38000	92.62000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.85000	92.15000	7.86000	92.14000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.90500	92.09500	7.91500	92.08500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.18000	91.82000	8.18000	91.82000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.20000	91.80000	8.27000	91.73000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.28500	91.71500	8.24500	91.75500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.26000	91.74000	8.35500	91.64500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.26000	91.74000	8.32000	91.68000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.36500	91.63500	8.36500	91.63500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										796,410,590.78	6,386	1,496,85
ABCPI On 07/12/2023 Spot Bond			3.44700	329.52198	3.44700	329.32897				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.47901				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.35337				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.24500	100.93886	10.24500	100.91131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.20000	87.55683	12.20000	87.52850				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.81102				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.39841				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.26867				0.00	11,000,000,000	5,500,000,000
Total ABFN16 SPOT										0.00	11,000,000,000	5,500,000,000
Total For ABFN16										0.00	11,000,000,000	5,500,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.10734				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.08059				0.00	0	200,000,000
Total ABFN22 SPOT										0.00	0	200,000,000
Total For ABFN22										0.00	0	200,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.20894				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	100.93827				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.14980				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.19568				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.38783				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.65799				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.43385				0.00	0	140,000,00
Total ABFN32 SPOT										0.00	0	140,000,00
Total For ABFN32										0.00	0	140,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.64838				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.71227				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.83240				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.39662				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.55904				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.44026				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.06908				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.96059				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.95976				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.95922				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.35165				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.89204				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.83474				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.32235				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.08231				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.14071				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.11546				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.04467				0.00	470,000,000	680,000,00
Total ABFN53 SPOT										0.00	470,000,000	680,000,00
Total For ABFN53										0.00	470,000,000	680,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.07301				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.09668				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.32110				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.28521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.33516				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.27927				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.58514				0.00	0	13,000,000,00
Total ABJ02 SPOT										0.00	0	13,000,000,00
Total For ABJ02										0.00	0	13,000,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.77559				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.30213				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.31546				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.46000	7.46000	7.46000	155.08650				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	50.02166	100.00000	49.88516				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	163.89072				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.80000	3.80000	3.80000	216.95261				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.95500	4.95500	4.95500	236.60858				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			8.74500	8.74500	8.74500	100.52716				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.16000	9.16000	9.16000	107.79246				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.27500	104.27975	7.27500	104.25909				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.85000	108.44900	8.85000	108.42349				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.57000	108.66910	9.57000	108.64151				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.71500	102.37135	7.71500	102.34994				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.70000	97.89007	9.70000	97.86445				0.00	0	10,000,000,00
Total ABS7 SPOT										0.00	0	10,000,000,00
Total For ABS7										0.00	0	10,000,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.27692	100.00000	13.24721				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.57000	329.07972	3.57000	328.88585				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.03500	12.03500	12.03500	101.05853				0.00	0	300,000,00
Total ABX01 SPOT										0.00	0	300,000,00
Total For ABX01										0.00	0	300,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.42045				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.40859				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.41791				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.41791				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	201.59358				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	204.66701				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.38873				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.86843				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.96176				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.17149				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.91963				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.13298				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.66946				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.46837				0.00	0	400,000.00

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 AGLG01 SPOT										0.00	0	400,000,00
Total For AGLG01										0.00	0	400,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.82717				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.10135				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.19028				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.87962				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.53243				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.57931				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.46000	96.43215	9.46000	96.40794				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.64987				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.88506				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.17898				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.40890				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.97082				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.27000	101.87413	9.27000	101.84905				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.12744				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.01243				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.06789				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.77745				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.47985				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.92416				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.01232				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.06775				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.45514				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.08113				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	101.15579				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.04003				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.01924				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.09545				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.06913				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.98648				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.49655				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.13500	107.14565	8.13500	107.12231				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.98500	102.34251	9.98500	102.31542				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.05500	89.21014	13.05500	89.17950				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.98000	197.83803	5.98000	197.70877				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.38074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.66717				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.43271				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.55209				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.14866				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.30500	251.87971	5.30500	251.71967				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.91500	217.63098	5.91500	217.48919				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.67000	207.83989	4.67000	207.71120				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.34000	114.74720	5.34000	114.67429				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.45682				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.44772				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.35945				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	101.16605				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.02906				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.00966				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.53678				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.37720				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.38516				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.02468				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.80500	4.80500	4.80500	112.52604				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.48500	5.48500	5.48500	102.77564				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.50296				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.56760				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN331 On 09/05/2024 Spot Bond					0.00000	101.30200				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.90574				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.45000	113.24308	5.45000	113.17079				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.39105				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.97141				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.52424				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37617				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37617				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.82905				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.61311				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.52652				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.97069				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.47022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.47090				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.47090				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.56381				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.70622				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.94300				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.38957				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.37017				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.42964				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.67122				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.45725				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.32195				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.33099				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.44282				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.72099				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.54372				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.89752				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.89685				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.73000	9.73000	9.73000	101.68855				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.50000	11.50000	11.50000	100.25542				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.39786				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.57699				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.02777				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.56297				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.73610				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.28500	11.28500	11.28500	99.87092				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.97948				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.43654				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.43654				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.38331				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.85500	96.66198	10.85500	96.63407				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.03500	96.30539	10.03500	96.27963				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.58500	95.20455	10.58500	95.17772				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.58500	95.20455	10.58500	95.17772				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.16000	101.70796	9.16000	101.68321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.11000	102.09071	11.11000	102.06072				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.06000	102.08093	11.06000	102.05107				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.56000	102.00791	10.56000	101.97938				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.56000	102.00791	10.56000	101.97938				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.22610				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.47331				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.06349				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.19500	101.65391	11.19500	101.62383				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.28500	100.48964	11.28500	101.08097				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.14500	101.38562	11.14500	101.35575				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.83620				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56 On 24/04/2025 Spot Bond					0.00000	101.71451				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.70432				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.39341				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.35835				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.52412				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	101.45631				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	94.28467				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.55500	101.68198	9.55500	101.65611				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.04163				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.89013				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.75576				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.64122				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.01391				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.51937				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.71869				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.35494				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.41030				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.38298				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.09385				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.55227				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.36425				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.00297				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.21714				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.42377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.46261				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.79167				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.68460				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.60068				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.04310				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.31847				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.87831				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.15333				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.27727				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.31703				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.44423				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.46201				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.00578				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.25175				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.31719				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.52038				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.64637				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.85144				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.71566				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40269				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40566				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.83048				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.32923				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.66047				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.22651				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.32168				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.63806				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.25986				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.56414				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.91630				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.74152				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.60120				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.92385				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.32095				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.38785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.39379				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.58608				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.53217				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.48323				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.45778				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.28884	10.28884	10.28884	103.91517				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.63823				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.45000	10.45000	10.45000	101.69528				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.69909				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.52238				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.52436				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.72898				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.33755				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.15927				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.21375				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.04089				0.00	0	175,000,00
Total ASN821 SPOT										0.00	0	175,000,00
Total For ASN821										0.00	0	175,000,00
ASN822 On 08/04/2025 Spot Bond					0.00000	100.50522				0.00	0	175,000,00
Total ASN822 SPOT										0.00	0	175,000,00
Total For ASN822										0.00	0	175,000,00
ASN823 On 31/01/2037 Spot Bond					0.00000	94.26026				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.04286				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.05029				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.05019				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	99.94967				0.00	0	200,000,00
Total ASN831 SPOT										0.00	0	200,000,00
Total For ASN831										0.00	0	200,000,00
ASN832 On 14/04/2027 Spot Bond					0.00000	99.95535				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.95535				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.69920				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.44724				0.00	9,760,000,000	4,880,000,000
Total ASN837 SPOT										0.00	9,760,000,000	4,880,000,000
Total For ASN837										0.00	9,760,000,000	4,880,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	99.80366				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.80487				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.80487				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.72697				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	104.24199				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.43328				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.44393				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	101.47591				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.74083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.73059				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.38794				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.39998				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.92393				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.83212				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.57703				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	106.14407				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	104.13096				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.60948				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.60948				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	100.51558				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.49505				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.49505				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.31285				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.35747				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.46513				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.45920				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	101.50106				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.64297				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	99.86257				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.33176				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.51910				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.73500	104.30410	11.73500	102.11661				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.45327				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.14774				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.38190				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.78052				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.63275				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.57540				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.56122				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.48432				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.49336				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.51067				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.51848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.35173				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN937 On 20/12/2027 Spot Bond					0.00000	100.27559				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN937 On 20/12/2025 Spot Bond					0.00000	100.21861				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN937 On 06/02/2023 Spot Bond					0.00000	100.13155				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN937 On 20/12/2027 Spot Bond					0.00000	100.29614				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	100.29189				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.85355				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.34289				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.74500	98.49309	7.74500	98.47264				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00682				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.72857				0.00	0	450,000,00
Total BAW36 SPOT										0.00	0	450,000,00
Total For BAW36										0.00	0	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW37 On 12/07/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.18838				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.92980				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.95466				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.48500	12.48500	12.48500	99.55265				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.56938				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.43662				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.75119				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.48484				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.55924				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.37638				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2023 Spot Bond					0.00000	100.39277				0.00	0	
Total BAYA86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.50955				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.93437				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.36479				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.50676				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.35343				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.36092				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.35292				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.26763				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.34988				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.48969				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.37752				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.37662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.36573				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.41641				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.63239				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.42474				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.83726				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.41678				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.41385				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.41641				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.41678				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.59000	9.59000	9.59000	93.68455				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.54206				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX31 On 05/03/2023 Spot Bond					0.00000	100.86570				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.64719				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.64537				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.41488				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.49052				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.52950				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.44392				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.55936				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.25827				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.52471				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.17500	105.38227	8.17500	105.35933				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.91160				0.00	0	
Total BID13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.40120				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.80925				0.00	160,000,000	80,000,00
Total BID15 SPOT										0.00	160,000,000	80,000,00
Total For BID15										0.00	160,000,000	80,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.34193				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.35013				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.70972				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.99973				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.42000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.42900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.53900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.77400				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 10/11/2022 Spot Bond					0.00000	101.07681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.27677				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.99421				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.98740				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.93692				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.24872				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.14233				0.00	0	256,920,00
Total BPPF27 SPOT										0.00	0	256,920,00
Total For BPPF27										0.00	0	256,920,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.33029				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.36848				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.09071				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.24434				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	100.30665				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.67665				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.25175				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.12599				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.08500	106.10715	9.08500	106.08139				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.38500	107.23700	9.38500	107.21012				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.93500	103.42696	9.93500	103.39926				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.97500	10.97500	10.97500	99.44475				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.92198				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.08689				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.15216				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.13568				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	102.24330				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.35545				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.90764	4.77000	101.22300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.08000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.35347				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.19000	102.44914	9.19000	102.42372				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	106.46438	8.70700	104.13300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.68502				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.28836				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.57500	99.33230	11.57500	99.30143				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN387 On 20/09/2024 Spot Bond			6.50000	110.67475	6.50000	102.34700				0.00	0	

Contract 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	101.91100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.20741				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.19951				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.89000	154.53594	5.89000	154.43548				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.33000	153.06050	6.33000	152.95923				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.23375				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.83500	103.17611	8.83500	103.15147				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.13993				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02375				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.64923				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.70937				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.47845				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.41156				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.49613				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.34500	104.50149	10.34500	104.47202				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.01654				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.53984				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.83888				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.55506				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.94572				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.77637				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.77111				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.04037				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.53984				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.41499				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.86231				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.81500	101.32709	10.81500	101.29809				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.41378				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.63712				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.87387				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.38100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.05703				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.28500	100.59107	10.28500	100.56365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.33500	99.81724	10.33500	99.78945				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.42500	103.55058	10.42500	103.52199				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.47500	10.47500	10.47500	306.35250				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.23065				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.22650				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.98770				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.86382				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	137.31900				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.29532				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.78500	102.61637	10.78500	102.60164				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.28500	103.91114	10.28500	103.88283				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.59351				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.06424				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.20893				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.71042				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.23626				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.51500	102.78110	10.51500	102.75249				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.27630				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.24132				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.48177				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.45052				0.00	0	100,000,00
Total CLN577 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 CLN577										0.00	0	100,000,00
CLN577 On 18/04/2026 Spot Bond					0.00000	99.86610				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.22078				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.28283				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.53212				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.86512				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.07027				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.79494				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.07914				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.40140				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.40750				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.23420				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.31000	154.93215	4.31000	124.58499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.30561				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.46453				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.97440				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.75500	9.75500	9.75500	102.37634				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.21230				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.50733				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40140				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40140				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.34000	9.34000	9.34000	100.61995				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.30137				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	100.41380				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.56445				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.88596				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.00329				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.91500	103.90845	9.91500	103.88098				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.60447				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.68515				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.65183				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.01809				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	93.58400				0.00	0	
Total CLN616 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.98149				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.51004				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.83506				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.50019				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.50487				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.65870				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.48500	102.31785	7.48500	102.29731				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.20174				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.11988				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.13500	59.75383	13.13500	78.81295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.96061				0.00	1,000,000,000	500,000,000
Total CLN629 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN629										0.00	1,000,000,000	500,000,000
CLN630 On 19/08/2025 Spot Bond			10.98500	97.84129	10.98500	97.81285				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.19734				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.97047				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.05258				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.28445				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.68252				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.97066				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.19294				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.34006				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.28092				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 17/10/2023 Spot Bond					0.00000	99.89572				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.97482				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.39450				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.76177				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.39512				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.31489				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.81723				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.19294				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.00202				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.19294				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	94.44200				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.45942				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.31702				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.86245				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.15700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	115.89900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.30200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.98022				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.21928				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.38641				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.29042				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.67996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.88787				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.29557				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.90446	157.90511	4.90446	128.24519				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.90446	157.90511	4.90446	128.24602				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.31755				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.37616				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.37163				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.89747				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.23220				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.60911				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.35703				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.36613				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.43618				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.42834				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.42811				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.77738				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.39914				0.00	0	600,000,00
Total CLN691 SPOT										0.00	0	600,000,00
Total For CLN691										0.00	0	600,000,00
CLN692 On 21/06/2023 Spot Bond					0.00000	100.38035				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.42961				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.66261				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.15428				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.63242				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.73852				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.14357				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.06306				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.57049				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.22350				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.40545				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.17050				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.37204				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.65473				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.89698				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.46259				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.10191				0.00	2,800,000,000	1,400,000,000
Total CLN713 SPOT										0.00	2,800,000,000	1,400,000,000
Total For CLN713										0.00	2,800,000,000	1,400,000,000
CLN713 On 21/06/2025 Spot Bond					0.00000	100.37431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.37431				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.37431				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.69632				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.47879				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.69631				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.01780				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.70332				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.72602				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.34652				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.34652				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.34652				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.35220				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.35220				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.35220				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.21757				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.25257				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.88913				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.38011				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.48693				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.03458				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.75377				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.99684				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.79800				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.74384				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.17827				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.33097				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.47649				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.35200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.90615				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.96085				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.38028				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.67944				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.51947				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.20144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 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	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.43184				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.86694				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.46308				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.44500				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.72807				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN766 On 12/02/2025 Spot Bond					0.00000	101.27914				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.44202				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.44918				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.43184				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.47633				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.16402				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.56519				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.12524				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.54291				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.93537				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.73161				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			7.18000	7.18000	7.18000	119.99713				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.86701				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	101.02623				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.49293				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.50275				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.53424				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.68922				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.55183				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.57342				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.31285				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.33471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.31285				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.21904				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.05171				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.09000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.70654				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.31291				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.68954				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.69890				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.69890				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.92954				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.98766				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.50864				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.98049				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.70884				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.93538				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.57146				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.34891				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.59000	93.70853	9.59000	93.68455				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.35163				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.77268				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.68962				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.70884				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.49295				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.68962				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.31292				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	101.68962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.68962				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.68927				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.68962				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.87730				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.68939				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.68246				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.72684				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.68927				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.77500	9.77500	9.77500	101.26247				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.92378				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.92393				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.92394				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.92384				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.31292				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.38378				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.29301				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.33500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.79700				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.74500				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.63745				0.00	0	320,000,00
Total CLN844 SPOT										0.00	0	320,000,00
Total For CLN844										0.00	0	320,000,00
CLN845 On 02/05/2023 Spot Bond					0.00000	99.47315				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.46860				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.31292				0.00	0	
Total CLN847 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.31292				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.31255				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.81724				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.44358				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.38794				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.41290				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.45030				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.46217				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.50439				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.70937				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	83.66952				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.79480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.41765				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.38200				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.61214				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	107.70644				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	96.88800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.83800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.15715				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.54503				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.45382				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.47333				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.46351				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.06009				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.92378				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.39686				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.85142				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.82123				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.44434				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.16833				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.21230				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.21109				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.71702				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.47663				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.26334				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.26334				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.08364				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.23335				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.53000	5.53000	5.53000	121.11519				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.35037				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.30763				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.24747				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.22788				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.22641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.16241				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.13860				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.80500	105.77009	9.80500	105.74243				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.55500	103.20482	11.55500	103.17315				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.89500	102.41837	10.89500	102.38869				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.27000	100.17886	9.27000	100.15449				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.34500	88.32648	13.34500	88.29514				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.93500	93.37308	11.93500	93.34351				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.67822				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.95826				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.08620				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.68500	10.68500	10.68500	103.65477				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.88087				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.23198				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.01161				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.98452				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.28934				0.00	2,000,000,000	2,000,000,000
Total DTF001 SPOT										0.00	2,000,000,000	2,000,000,000
Total For DTF001										0.00	2,000,000,000	2,000,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.29558				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.41199				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.42402				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.78500	102.01896	7.78500	101.99782				0.00	0	200,000,000
Total DV23 SPOT										0.00	0	200,000,000
Total For DV23										0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	76.34462	100.00000	76.19284				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	76.34462	100.00000	76.19284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.35500	101.86636	9.35500	101.84106				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.45037	9.69000	101.42429				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.45037	9.69000	101.42429				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.88500	96.86523	10.88500	96.83733			52,683,400,000,000.00	4,840,000,000	2,420,000,000	
Total DV27 SPOT									52,683,400,000,000.00	4,840,000,000	2,420,000,000	
Total For DV27									52,683,400,000,000.00	4,840,000,000	2,420,000,000	
DV29 On 18/02/2029 Spot Bond			11.97500	93.33181	11.97500	93.30232			0.00	0	0	
Total DV29 SPOT									0.00	0	0	
Total For DV29									0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.51071	10.10000	101.48353			0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.51071	10.10000	101.48353			0.00	0	0	
Total DV29/R213 SPOT									0.00	0	0	
Total For DV29/R213									0.00	0	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.54427			0.00	0	0	
Total DVF22C SPOT									0.00	0	0	
Total For DVF22C									0.00	0	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.67312			0.00	0	10,000,000,000	
Total DVF24 SPOT									0.00	0	10,000,000,000	
Total For DVF24									0.00	0	10,000,000,000	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.37020			0.00	0	0	
Total DVF25 SPOT									0.00	0	0	
Total For DVF25									0.00	0	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.92185			0.00	0	0	
Total DVF26 SPOT									0.00	0	0	
Total For DVF26									0.00	0	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95083			0.00	0	0	
Total DVF27 SPOT									0.00	0	0	
Total For DVF27									0.00	0	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.49964			0.00	0	4,100,000,000	

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 DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 ¹ On 31/05/2024 Spot Bond					0.00000	99.59069				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 ¹ On 31/05/2026 Spot Bond					0.00000	101.07387				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 ⁷ On 31/01/2023 Spot Bond					0.00000	101.34577				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 ¹ On 31/01/2025 Spot Bond					0.00000	99.74193				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	101.40260				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.89410				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	102.34653				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.52542				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	100.54356				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.74500	102.35971	8.74500	102.33551				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56500	115.09902	5.56500	115.02490				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.34000	102.11502	5.34000	102.05014				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	146.91310	2.25000	146.83184				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.06000	159.76719	4.06000	159.67108				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.02500	145.45627	4.02500	145.36889			161,000,000,000.00		40,000,000	20,000,00
Total EL29 SPOT									161,000,000,000.00		40,000,000	20,000,00
Total For EL29									161,000,000,000.00		40,000,000	20,000,00
EL30 On 29/07/2030 Spot Bond			4.03000	140.46414	4.03000	140.37976				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.38500	118.42727	5.38500	118.35175				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.31000	104.60886	5.31000	104.54247				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	146.91310	2.25000	146.83184				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.01640				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.32243				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	152.84960				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	126.88754				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.00486				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	122.78933				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.14292				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	109.83765				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.58526				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	92.34046				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.40414				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	99.06930				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	101.85565				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	104.10993				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	100.05461				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.99500	103.08841	10.99500	103.05843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.87500	12.87500	12.87500	95.50074				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.92500	12.92500	12.92500	94.35026				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.08500	11.08500	11.08500	101.97714				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.08500	11.08500	11.08500	101.46665				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.86000	12.86000	12.86000	97.44430				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.14000	12.14000	12.14000	99.13896				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.36000	15.36000	15.36000	92.66719				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.07066				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.61384				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.50250				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.25992				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.77646				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.86640				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.64693				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.48225				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.66222				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.17983				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.44819				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.13587				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.16047				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.56713				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.46384				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.33253				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.04222				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.11204				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.33204				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.11030				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.15616				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.13313				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.17900				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.13342				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA28 On 17/05/2025 Spot Bond					0.00000	101.07986				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.12571				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.33500	102.85045	7.33500	102.83021				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.09110	10.00000	102.06391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.02500	93.98760	10.02500	93.96234				6,966,925,880,000.00	694,955,200	2,838,017,50
Total ES26 SPOT										6,966,925,880,000.00	694,955,200	2,838,017,50
Total For ES26										6,966,925,880,000.00	694,955,200	2,838,017,50
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23296	7.85000	100.21176				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.47000	71.34297	12.44500	71.43504				849,072,324,000.00	68,089,200	994,046,20
Total ES33 SPOT										849,072,324,000.00	68,089,200	994,046,20
Total For ES33										849,072,324,000.00	68,089,200	994,046,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.57112	7.50000	100.55066				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.74000	73.66408	12.72000	73.74568				538,351,632,000.00	42,256,800	107,897,10
Total ES42 SPOT										538,351,632,000.00	42,256,800	107,897,10
Total For ES42										538,351,632,000.00	42,256,800	107,897,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96586	8.50000	103.94221				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.85000	11.85000	11.85000	100.66226				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.39000	14.39000	14.39000	95.61803				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.72808				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.26240				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.97074				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.15805				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.52585				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.80541				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.72485				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.46819				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.98217				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.03771				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.05161				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.21703				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.11726				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.24481				0.00	0	2,010,000,00
Total FRB25 SPOT										0.00	0	2,010,000,00

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 FRB25										0.00	0	2,010,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.68814				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.66500	105.23002	9.66500	105.20289				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.96307				0.00	0	1,600,000,00
Total FRB28 SPOT										0.00	0	1,600,000,00
Total For FRB28										0.00	0	1,600,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.13571				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.58500	95.68448	9.58500	95.66000				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.69468				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.32956				0.00	0	200,000,00
Total FRB32 SPOT										0.00	0	200,000,00
Total For FRB32										0.00	0	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.33513				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.25000	330.23219	3.25000	330.04050				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.21500	3.21500	3.21500	163.79994				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.72000	217.95509	3.72000	217.82571				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.75000	4.75000	4.75000	112.89390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	230.11956				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.47000	96.57250	5.47000	96.51063				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.29000	100.62483	5.29000	100.56101				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.07000	9.07000	9.07000	83.62495				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.15000	9.15000	9.15000	82.64341				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	159.25142				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.01579				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.25883				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.69498				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.91900	9.91900	9.91900	101.75039				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.97768				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.42384				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			4.90000	4.90000	4.90000	121.11788				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.57359				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.37263				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			4.73000	4.73000	4.73000	118.96063				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.37445				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.17589				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.19168				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.75750				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.56919				0.00	0	
Total FRC300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.89000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.94687				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.99723				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.86420				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.85284				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.36724				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.41657				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.45349				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.31943				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.50916				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.59304				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.41181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.45320				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.55920				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.42050				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.20261				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.58360				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 27/12/2022 Spot Bond					0.00000	100.81257				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.25469				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.89478				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.17742				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.87712				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.87642				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	101.23782				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.52930				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.36879				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	99.88941				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.48386				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.78172				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	102.00322				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.71737				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.64058				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.86721				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.94350				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.89796				0.00	0	
Total FRC353 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.78557				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.73140				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.74671				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.35602				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.74726				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.62178				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.27683				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.43695				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.44539				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.77745				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	89.98646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.91955				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.71499				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.87675				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.81210				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.80562				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	90.36498				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.92211				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	86.96147				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	86.79970				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.38017				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.51572				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	100.42650				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.07887				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.07887				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.05553				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.05553				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.97867				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.76102				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.86389				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.62493				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.51054				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.39930				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.39585				0.00	0	
Total FRC394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.76099				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.58658				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.85500	14.85500	14.85500	97.37267				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.69552				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.83136				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.90621				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			11.23500	11.23500	11.23500	99.95016				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.58351				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.58856				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.55500	13.55500	13.55500	103.45356				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.23000	11.23000	11.23000	102.09469				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.16938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	99.97520				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.56191				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.74500	11.74500	11.74500	99.12322				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.76102				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.90314				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.02585				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.97870				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.00606				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.98118				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.83675				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.90295				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC418 On 31/05/2027 Spot Bond					0.00000	101.02136				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	101.96286				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.76102				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.44358				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.45159				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.45159				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.94708				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.76091				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.31527				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.33133				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.42783				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	101.19336				0.00	0	
Total FRC429 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC429										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.28519				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.06398				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.14852				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.04029				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	101.10384				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.84190				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.42273				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			10.12000	10.12000	10.12000	101.34513				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.14651				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.14795				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/07/2025 Spot Bond					0.00000	100.23913				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.98000	107.63616	4.98000	107.56852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.19000	116.83688	5.19000	116.76311				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.40957				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.97748				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.45048				0.00	2,200,000,000	2,200,000,000
Total FRJ24 SPOT										0.00	2,200,000,000	2,200,000,000
Total For FRJ24										0.00	2,200,000,000	2,200,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.54638				0.00	0	250,000,000
Total FRJ25 SPOT										0.00	0	250,000,000
Total For FRJ25										0.00	0	250,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74673				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.82004				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.86484				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.88945				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.81439				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.43060				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.32661				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.62800	4.62800	4.62800	106.73846				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	117.18629				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.20087				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.30000	115.30006	5.30000	115.22692				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.28500	229.96191	5.28500	229.81595				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.44000	113.37883	5.44000	113.30650				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	229.81595				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.39000	159.69995	4.39000	159.60247				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	112.84813	3.70500	112.78132				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.24000	116.13532	5.24000	116.06183				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.40500	227.54942	5.40500	227.40424				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.45500	226.55320	5.45500	226.40836				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.57000	162.61322	3.57000	162.51753				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.48500	225.95801	5.48500	225.81338				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.44000	113.37883	5.44000	113.30650				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.16000	213.20187	4.16000	213.07280				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.19000	103.71630	6.19000	103.64806				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.37000	210.97508	4.37000	210.84617				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.43000	210.34375	4.43000	210.21487				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.99500	216.12303	5.99500	215.98174				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.14000	104.32884	6.14000	104.26033				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	113.30650				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.42000	113.65095	5.42000	113.57848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.24000	212.35041	4.24000	212.22139				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.76500	220.49293	5.76500	220.35016				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.37000	210.97508	4.37000	210.84617				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.37000	210.97508	4.37000	210.84617				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.77100	217.39799	3.77100	217.26865				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.34000	159.87572	4.34000	159.77836				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.72000	207.32256	4.72000	207.19392				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.76000	206.90973	4.76000	206.78114				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.31000	159.98130	4.31000	159.88401				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.23500	212.40352	4.23500	212.27450				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	206.67808				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	99.89437				0.00	0	9,920,000,00
Total FRS171 SPOT										0.00	0	9,920,000,00
Total For FRS171										0.00	0	9,920,000,00
FRS17 On 16/10/2024 Spot Bond					0.00000	99.88700				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.50033				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.36920				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	156.03543				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	135.46404				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.79794				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	264.66567				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.25501				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.39406				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.23487				0.00	0	
Total FRS200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.90743				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.95611				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.05168				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 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	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.33443				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 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	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.36879				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.21659				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	118.30600				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.27355				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.34231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.90918				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS242 On 12/12/2025 Spot Bond					0.00000	69.94805				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.92300				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	100.79665				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.43140				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	94.08698				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.69626				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	110.39001				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.50344				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.97232				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS262										0.00	0	
FRS26f On 31/03/2032 Spot Bond					0.00000	100.31130				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26i On 22/06/2026 Spot Bond					0.00000	112.21435				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26j On 31/03/2031 Spot Bond					0.00000	100.31298				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27k On 31/03/2032 Spot Bond					0.00000	100.31163				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27l 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	
FRS27m On 30/09/2024 Spot Bond					0.00000	100.36757				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27n On 21/09/2024 Spot Bond					0.00000	100.49771				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28o On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.30740				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28p 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	
FRS28q On 30/09/2024 Spot Bond					0.00000	100.32490				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28r On 28/02/2031 Spot Bond			10.73500	10.73500	10.73500	94.41891				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28s On 28/02/2031 Spot Bond			10.73500	10.73500	10.73500	94.41891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.61540				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.85486				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.04900	12.04900	12.04900	89.24785				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.25249				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	89.62898				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.40924				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	104.39072				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.78379				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.14870				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 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	
FRS30 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 On 06/07/2023 Spot Bond					0.00000	100.14387				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.76102				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 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 On 31/07/2023 Spot Bond					0.00000	100.99496				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.08500	10.08500	10.08500	101.04431				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.41148				0.00	0	
Total FRS311 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	102.18768				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	331.82016				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.14000	334.27633	2.14000	334.09230				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.50000	2.50000	2.50000	332.77021				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.38391				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.14000	107.41498	5.14000	107.34728				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77500	68.67308	4.77500	113.95723				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	162.91357				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	161.90781				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	328.92185				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.59500	7.59500	7.59500	100.95503				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.99000	107.03043	8.99000	107.00471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.83500	104.28362	8.83500	104.25912				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.26000	101.08854	9.26000	101.06340			87,944,072,000.00		9,497,200	24,025,30
Total FRX26 SPOT									87,944,072,000.00		9,497,200	24,025,30
Total For FRX26									87,944,072,000.00		9,497,200	24,025,30
FRX27 On 07/03/2027 Spot Bond			9.70500	102.69836	9.70500	102.67148			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.59500	104.43352	9.59500	104.40693			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.41000	98.61366	10.41000	98.58647			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			10.29900	96.93785	10.29900	96.91140			5,149,500,000,000.00		500,000,000	400,000,00
Total FRX31 SPOT									5,149,500,000,000.00		500,000,000	400,000,00
Total For FRX31									5,149,500,000,000.00		500,000,000	400,000,00
FRX32 On 31/03/2032 Spot Bond			10.99000	97.64349	10.99000	97.61479			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.04000	68.84034	12.04000	68.81835			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.08762			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.92641			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89167			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.91526				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.92220				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.32894				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.39791				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.43237				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.41144				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.73688				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.88037				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.19501				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.87697				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.91868				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.20498				0.00	0	
Total GH5C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.35000	118.17674	4.35000	118.10467			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.95367			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.31400	101.63703	8.31400	101.61441			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.40139			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.09500	102.55926	8.09500	102.53689			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.89739			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.71531			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.70946			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.41895			0.00	0	300,000,00
Total GRT25G SPOT									0.00	0	300,000,00
Total For GRT25G									0.00	0	300,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	102.06283			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.32194			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.52601			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.95092				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.78264				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.96156				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.25984				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.67244				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.37831				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.26720				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.41070				0.00	0	6,500,000,00
Total GRT39 SPOT										0.00	0	6,500,000,00
Total For GRT39										0.00	0	6,500,000,00
GRT40 On 20/11/2022 Spot Bond					0.00000	100.92461				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.18500				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.36393				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	101.05917				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.31516				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.02896				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.48131				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.50330				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.88462				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.40151				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.31292				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.17250				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.24118				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000.00	37,500,000,000	12,500,000,000	
Total H12T22 SPOT									50,000,000,000,000.00	37,500,000,000	12,500,000,000	
Total For H12T22									50,000,000,000,000.00	37,500,000,000	12,500,000,000	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.37644				0.00	0	
Total H12T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For H12T3									0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.80009			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.37332			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.33558			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.59215			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.52233			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.26777			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.26459			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.27903			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.37000	329.79931	3.37000	329.60680			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.55000	3.55000	3.55000	334.72169			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.14000	97.27496	11.14000	97.24631		5,570,000,000,000.00	500,000,000	250,000,000	
Total HWAY30 SPOT								5,570,000,000,000.00	500,000,000	250,000,000	
Total For HWAY30								5,570,000,000,000.00	500,000,000	250,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.13000	77.30655	5.13000	108.75385		0.00	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 HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.26500	83.27956	12.26500	83.25263			5,141,554,231,000.00		419,205,400	4,148,584,100
Total HWAY34 SPOT									5,141,554,231,000.00		419,205,400	4,148,584,100
Total For HWAY34									5,141,554,231,000.00		419,205,400	4,148,584,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.89467	100.00000	10.87069			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			12.29500	82.43884	12.29500	82.41211			0.00		0	4,590,000,000
Total HWAY35 SPOT									0.00		0	4,590,000,000
Total For HWAY35									0.00		0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.89114	100.00000	10.86717			0.00		0	
Total HWAY35/R209 SPOT									0.00		0	
Total For HWAY35/R209									0.00		0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.78866			0.00		0	
Total HWF13 SPOT									0.00		0	
Total For HWF13									0.00		0	
I2025 On 31/01/2025 Spot Bond			2.90000	165.04252	2.89000	164.98496			862,074,911,900,000.00	297,267,211,000	668,292,187,200	
Total I2025 SPOT									862,074,911,900,000.00	297,267,211,000	668,292,187,200	
Total For I2025									862,074,911,900,000.00	297,267,211,000	668,292,187,200	
I2029 On 31/03/2029 Spot Bond			3.92000	118.68363	3.88000	118.89622			759,080,621,544,000.00	193,643,015,700	307,468,988,300	
Total I2029 SPOT									759,080,621,544,000.00	193,643,015,700	307,468,988,300	
Total For I2029									759,080,621,544,000.00	193,643,015,700	307,468,988,300	
I2033 On 28/02/2033 Spot Bond			4.47000	112.73632	4.48000	112.56449			249,043,418,366,000.00	279,428,057,800	470,499,735,700	
Total I2033 SPOT									249,043,418,366,000.00	279,428,057,800	470,499,735,700	
Total For I2033									249,043,418,366,000.00	279,428,057,800	470,499,735,700	
I2038 On 31/01/2038 Spot Bond			4.51500	126.81895	4.54000	126.35399			522,630,155,144,000.00	337,238,129,600	557,970,743,300	
Total I2038 SPOT									522,630,155,144,000.00	337,238,129,600	557,970,743,300	
Total For I2038									522,630,155,144,000.00	337,238,129,600	557,970,743,300	
I2046 On 31/03/2046 Spot Bond			4.52500	112.22252	4.57000	111.33750			052,831,118,137,500.00	453,664,335,500	460,450,973,000	
Total I2046 SPOT									052,831,118,137,500.00	453,664,335,500	460,450,973,000	
Total For I2046									052,831,118,137,500.00	453,664,335,500	460,450,973,000	
I2050 On 31/12/2050 Spot Bond			4.57100	114.03551	4.44000	116.66547			883,747,656,680,800.00	630,878,944,800	431,333,664,900	
Total I2050 SPOT									883,747,656,680,800.00	630,878,944,800	431,333,664,900	
Total For I2050									883,747,656,680,800.00	630,878,944,800	431,333,664,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	101.18361				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.21896				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.22000	330.34051	3.22000	330.14906				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.22195				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.20658				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.19336				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.99017				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.97550				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.15434				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.60341				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.52588				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.89793				0.00	0	
Total IBL141 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37324				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.21221				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.79489				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.82093				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.93599				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.82680				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.46464				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.41809				0.00	8,000,000,000	4,000,000,000
Total IBL160 SPOT										0.00	8,000,000,000	4,000,000,000
Total For IBL160										0.00	8,000,000,000	4,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	102.19723				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.98007				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.97971				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.20959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.18749				0.00	0	1,500,000.00
Total IBL168 SPOT										0.00	0	1,500,000.00
Total For IBL168										0.00	0	1,500,000.00
IBL177 On 19/07/2024 Spot Bond					0.00000	99.98233				0.00	4,000,000.000	2,000,000.00
Total IBL177 SPOT										0.00	4,000,000.000	2,000,000.00
Total For IBL177										0.00	4,000,000.000	2,000,000.00
IBL178 On 19/07/2026 Spot Bond					0.00000	99.85706				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.83718				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.05342				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.47068				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.48493				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.04059				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.86566				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.45807				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.30757				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	101.26165				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.67351				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.69252				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.99322				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.65410				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.62730				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.53796				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.60049				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.33988				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.46358				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.01648				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.61000	6.61000	6.61000	100.75342				0.00	0	
Total IBL211 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.61000	6.61000	6.61000	100.76994				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.61000	6.61000	6.61000	100.78471				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.61000	6.61000	6.61000	100.76009				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.14840				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.39524				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.35624				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.08500	10.08500	10.08500	99.06951				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.21480				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.70640				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.64500	8.64500	8.64500	101.95936				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.31710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.38300				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.85353				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.04069				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.71884				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.61395				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.50666				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.52617				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.36014				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.54500	9.54500	9.54500	101.27770				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.29773				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.30656				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL235 On 04/07/2024 Spot Bond					0.00000	99.90663				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.30870				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.59665				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.96154				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.86623				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.69146				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.38358				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.44646				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.23349				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.48500	10.48500	10.48500	96.61395				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.14087				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.39214				0.00	0	
Total IBL247 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.59500	100.95687	8.59500	100.63705				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.85500	103.30406	8.85500	103.27974				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.22500	104.13117	7.22500	104.11074				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.90593				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.12500	102.59396	10.12500	102.56643				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.47500	103.67037	11.47500	103.59838				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.70500	104.11844	10.70500	104.08878				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.28876				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.64283				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.26086				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.27562				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total IDCG17 SPOT										0.00	0	10,000,000.00
Total For IDCG17										0.00	0	10,000,000.00
IDCG15 On 12/03/2024 Spot Bond					0.00000	100.23544				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.39993				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.89126				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.12749				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.45359				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.43500	101.58888	9.43500	101.56330				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.59492				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.91566				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.51118				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.63484				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.37981				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	101.77445				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.87444				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.35701				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.38495				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.34088				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.33834				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.89393				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.23329				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.25015				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.65623				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.21581				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.20805				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.51939				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.92232				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.01307				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.03000	204.14769	5.03000	204.01932				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.41517				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.93000	205.16572	4.93000	205.03727				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.15204				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.85253				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.90958				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.57593				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.73906				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.55056				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.68131				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.04544				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.14761				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.73500	102.20551	7.73500	102.18418				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.94329				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.98949				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.82500	100.98492	7.82500	100.96386				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.74680				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.78500	100.59203	7.78500	100.57081				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	100.62519				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.72500	100.58499	7.72500	100.56394				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.95788				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.00540				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.43500	6.43500	6.43500	102.18526				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.62340				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.34345				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.08500	8.08500	8.08500	100.46259				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.78500	8.78500	8.78500	99.73728				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.53989				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.52213				0.00	0	
Total IVC214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.29500	7.29500	7.29500	99.87667				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.04500	98.48033	9.04500	102.67134				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.37500	101.13215	6.37500	101.83464				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.18899				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.85282				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.42345				0.00	660,000,000	330,000,000
Total IVC223 SPOT										0.00	660,000,000	330,000,000
Total For IVC223										0.00	660,000,000	330,000,000
IVC224 On 19/11/2024 Spot Bond					0.00000	101.02851				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.33337				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.75270				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.05500	10.05500	10.05500	98.48154				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.19270				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.03000	9.03000	9.03000	102.00974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.88752				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.62606				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197				0.00	0	
Total IVZ116 SPOT										0.00	0	
Total For IVZ116										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.49584				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.01957				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	98.94495				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.36596			354,830,000,000.00	51,800,000,000	27,000,000,00	
Total IVZ121 SPOT									354,830,000,000.00	51,800,000,000	27,000,000,00	
Total For IVZ121									354,830,000,000.00	51,800,000,000	27,000,000,00	
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	100.45664				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.94196				0.00	0	2,000,000,00
Total KAP012 SPOT										0.00	0	2,000,000,00
Total For KAP012										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.09542				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.63551				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.84307				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.09501				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.54789				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.46918				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.47062				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.99173				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.66630				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.30617				0.00	0	
Total KAP026 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP026									0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.31415			0.00	0	
Total KAP027 SPOT									0.00	0	
Total For KAP027									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.68490			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			10.18500	112.19499	10.18500	112.16470			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.23627			0.00	0	340,000,00
Total LGL08 SPOT									0.00	0	340,000,00
Total For LGL08									0.00	0	340,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.10600			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.05179			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.56223			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.18093			0.00	0	1,650,000,00
Total LGL12 SPOT									0.00	0	1,650,000,00
Total For LGL12									0.00	0	1,650,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.42686			0.00	0	
Total LHC01 SPOT									0.00	0	
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.41621			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.90354			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.96381			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.98461				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.60108				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.65228				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.01779				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.92170				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.37372				0.00	0	100,000,00
Total MBF071 SPOT										0.00	0	100,000,00
Total For MBF071										0.00	0	100,000,00
MBF07: On 31/05/2025 Spot Bond					0.00000	100.68299				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.25339				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.37698				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.89596				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.43197				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	100.57523				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.18278				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.63190				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.64807				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.33239				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.43500	9.43500	9.43500	106.38961				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.97401				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.24969				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.43924				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.08500	100.50101	10.08500	100.47399				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.89036				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.33500	90.55545	10.33500	90.57032				0.00	0	
Total MML04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.07731			0.00	0	
Total MML05 SPOT									0.00	0	
Total For MML05									0.00	0	
MML06 On 25/05/2029 Spot Bond			10.82000	100.05325	10.82000	100.02460			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.85703			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.35872			0.00	0	500,000,00
Total MTN12 SPOT									0.00	0	500,000,00
Total For MTN12									0.00	0	500,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	102.37678			0.00	500,000,000	500,000,00
Total MTN13 SPOT									0.00	500,000,000	500,000,00
Total For MTN13									0.00	500,000,000	500,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.97657			0.00	0	10,000,000,00
Total MTN15 SPOT									0.00	0	10,000,000,00
Total For MTN15									0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.60548			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.02670			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.20027			0.00	0	10,000,000,00
Total MTN19 SPOT									0.00	0	10,000,000,00
Total For MTN19									0.00	0	10,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	101.77658			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.35532			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.62312				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.03000	96.84856	10.03000	96.82281				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.54085				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.10150				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.81146				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.42516				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.91707				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.10795				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.81443				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.46495				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.48864				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN33 On 13/09/2029 Spot Bond					0.00000	100.51135				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR04 On 22/11/2022 Spot Bond					0.00000	100.99639				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.05182				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.30508				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.03784				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	101.03798				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.34221				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.42971				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.50393				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.57206				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.37500	103.25341	8.37500	103.22992				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.73500	102.97470	8.73500	102.95078				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.96500	100.66718	10.96500	100.63799			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.72973			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.43569			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.46257			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.53714			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.42331			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.43769			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.30000	102.52987	8.30000	102.50684			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.05000	102.37072	9.05000	102.34609		10,498,000,000,000.00	1,160,000,000	580,000,000	
Total NBK16A SPOT								10,498,000,000,000.00	1,160,000,000	580,000,000	
Total For NBK16A								10,498,000,000,000.00	1,160,000,000	580,000,000	
NBK17 On 22/04/2026 Spot Bond			9.62000	105.69189	9.62000	105.66476		0.00	0		
Total NBK17A SPOT								0.00	0		
Total For NBK17A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			9.63500	105.94830	9.63500	105.92106		0.00	0		
Total NBK20A SPOT								0.00	0		
Total For NBK20A								0.00	0		
NBK21 On 21/07/2027 Spot Bond			9.51000	106.61326	9.51000	106.58634		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.63500	104.22832	7.63500	104.20669				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.56300	109.92319	8.56300	109.89815				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.60500	109.61325	9.60500	109.58531				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25 On 17/02/2023 Spot Bond			8.05500	8.05500	8.05500	102.43641		2,190,960,000.000.00			272,000,000	136,000.00
Total NBK25A SPOT								2,190,960,000.000.00			272,000,000	136,000.00
Total For NBK25A								2,190,960,000.000.00			272,000,000	136,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	103.01473				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	71.04504	100.00000	70.88866				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.74524				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.53000	109.52356	9.53000	109.49586				0.00	0	3,500,000.00
Total NBK27A SPOT										0.00	0	3,500,000.00
Total For NBK27A										0.00	0	3,500,000.00
NBK28 On 02/08/2023 Spot Bond			8.23500	103.28913	8.23500	103.26648		1,910,520,000.000.00			232,000,000	116,000.00
Total NBK28A SPOT								1,910,520,000.000.00			232,000,000	116,000.00
Total For NBK28A								1,910,520,000.000.00			232,000,000	116,000.00
NBK29 On 31/07/2026 Spot Bond			9.00500	106.80501	9.00500	106.77944				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.32500	102.98896	8.32500	102.96614				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			8.13500	105.28844	8.13500	105.26563				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.46910				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	101.85202				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.34138				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.80411				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.97187				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.00282				0.00	0	280,000,00
Total NBK43B SPOT										0.00	0	280,000,00
Total For NBK43B										0.00	0	280,000,00
NBK451 On 15/02/2023 Spot Bond					0.00000	101.30690				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK461 On 15/08/2025 Spot Bond					0.00000	101.73824				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.11394				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.39766				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	102.05453				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.36844				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.53672				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.43377				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.69371				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2026 Spot Bond					0.00000	101.47053				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK57 On 01/08/2029 Spot Bond					0.00000	100.81319				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK58 On 24/02/2023 Spot Bond					0.00000	100.93632				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK59 On 24/02/2025 Spot Bond					0.00000	101.04558				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK60 On 24/02/2027 Spot Bond					0.00000	100.59845				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK61 On 15/04/2024 Spot Bond					0.00000	99.92964				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK62 On 15/04/2028 Spot Bond					0.00000	100.36246				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			10.93000	100.31150	10.93000	100.28201				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.37923				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.58500	100.52799	10.58500	100.49935				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38221				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38681				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.39275				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.76834				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.76834				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.01978				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.20882				0.00	200,000,000	100,000,000
Total NGL04 SPOT										0.00	200,000,000	100,000,000

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 NGL04										0.00	200,000,000	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.67227				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.83912				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.22202				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.00067				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.33911				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.35324				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT10 On 20/10/2023 Spot Bond					0.00000	104.27080				0.00	0	
Total NGLT10 SPOT										0.00	0	
Total For NGLT10										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.06251				0.00	0	322,000,000
Total NGT103 SPOT										0.00	0	322,000,000
Total For NGT103										0.00	0	322,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	104.05991				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.93082				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.83865				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	105.22699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.51908				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.78051				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	100.62667				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	102.03623				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 16/06/2026 Spot Bond					0.00000	102.86499				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.62037				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.34271				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
NHM016 On 25/05/2023 Spot Bond					0.00000	102.64536				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	104.70349				0.00	0	1,200,000,00
Total NHM019 SPOT										0.00	0	1,200,000,00
Total For NHM019										0.00	0	1,200,000,00
NHM019 On 25/11/2023 Spot Bond					0.00000	103.55168				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM020 On 26/11/2026 Spot Bond					0.00000	102.10548				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 23/09/2027 Spot Bond					0.00000	100.40171				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	226.40836				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	217.60705				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	162.24818				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.77000	4.77000	4.77000	112.75998				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			5.29000	5.29000	5.29000	115.36556				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	161.87204				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	270.96461	3.45000	270.80587				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	162.58944				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.38500	3.38500	3.38500	221.52557				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.53000	220.04490	3.53000	219.91541				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.31000	89.90235	5.31000	115.08846				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.12825				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.84729				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.24624				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.57605				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.38556				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.97890				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.09829				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.58823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.88711				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.01017				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.66009				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32985				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.49494				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.84242				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.52927				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.55148				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.05154				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	94.14698				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.55365				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.42574				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.09362				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.45539				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.41310				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.41262				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.48828				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.41262				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.98333				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	96.11573				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.85430				0.00	0	
Total NN120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.39329				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.56502				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.96500	10.96500	10.96500	100.85977				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.45500	10.45500	10.45500	101.33557				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.48000	10.48000	10.48000	100.19226				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.98026				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.06000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.03000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.45000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	122.87435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF047 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF041 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF061 On 31/10/2022 Spot Bond					0.00000	105.27980				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF081 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	
NNF087 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	
NNF082 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF083 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	
NNF084 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	124.22618				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.68560				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.08957				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.98961				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.02371				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.03755				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.20664				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.04508				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.12054				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.06522				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.93158				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.89218				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.73500	105.66981	8.73500	105.64463				0.00	0	
Total NRA022 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.65000	211.45247	3.65000	211.32745				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.69500	106.86621	11.69500	106.83303				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	17.12920	100.00000	17.09129				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.44423				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.25462				0.00	0	200,000,00
Total NTC26 SPOT										0.00	0	200,000,00
Total For NTC26										0.00	0	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.75139				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.94319				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.50118				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.11426				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.57754				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.60228				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.34158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.44089				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.12625				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.85500	105.22151	8.85500	105.19633				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.26000	106.13430	9.26000	106.10776				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	101.08709				0.00	0	260,000,00
Total OML11 SPOT										0.00	0	260,000,00
Total For OML11										0.00	0	260,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.90212				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.74786				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.42172				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.81571				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.44175				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.84241				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP04 On 05/05/2026 Spot Bond					0.00000	101.93821				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.86691				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.04439				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.82740				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.19000	107.71347	9.18500	107.70459			031,321,630,714,000.00	1,744,431,080,600	2,009,614,128,700	
Total R186 SPOT									1,321,630,714,000.00	744,431,080,600	2,009,614,128,700	
Total For R186									1,321,630,714,000.00	744,431,080,600	2,009,614,128,700	
R197 On 07/12/2023 Spot Bond			2.19000	334.09259	2.15000	334.05545			256,054,965,564,000.00	116,920,075,600	357,899,424,600	
Total R197 SPOT									6,054,965,564,000.00	116,920,075,600	357,899,424,600	
Total For R197									6,054,965,564,000.00	116,920,075,600	357,899,424,600	
R202 On 07/12/2033 Spot Bond			4.48000	246.96535	4.45500	247.36546			178,946,528,768,000.00	39,943,421,600	144,409,848,500	
Total R202 SPOT									8,946,528,768,000.00	39,943,421,600	144,409,848,500	
Total For R202									8,946,528,768,000.00	39,943,421,600	144,409,848,500	
R2023 On 28/02/2023 Spot Bond			7.18500	101.12784	7.13500	101.12721			754,856,100,000,000.00	105,060,000,000	160,525,000,000	
Total R2023 SPOT									4,856,100,000,000.00	105,060,000,000	160,525,000,000	
Total For R2023									4,856,100,000,000.00	105,060,000,000	160,525,000,000	
R2030 On 31/01/2030 Spot Bond			10.67500	88.25506	10.64000	88.38956			763,155,912,692,500.00	1,195,611,795,100	604,609,791,600	
Total R2030 SPOT									3,155,912,692,500.00	195,611,795,100	604,609,791,600	
Total For R2030									3,155,912,692,500.00	195,611,795,100	604,609,791,600	
R2032 On 31/03/2032 Spot Bond			11.14000	83.64348	11.11000	83.77175			522,531,213,926,000.00	1,124,105,135,900	275,475,574,500	
Total R2032 SPOT									2,531,213,926,000.00	124,105,135,900	275,475,574,500	
Total For R2032									2,531,213,926,000.00	124,105,135,900	275,475,574,500	
R2035 On 28/02/2035 Spot Bond			11.50000	83.92306	11.47500	84.03985			550,449,755,700,000.00	830,473,891,800	395,234,867,100	
Total R2035 SPOT									5,044,975,700,000.00	830,473,891,800	395,234,867,100	
Total For R2035									5,044,975,700,000.00	830,473,891,800	395,234,867,100	
R2037 On 31/01/2037 Spot Bond			11.66500	79.91125	11.64000	80.03031			931,291,974,854,000.00	1,022,828,287,600	319,134,466,000	
Total R2037 SPOT									11,291,974,854,000.00	1,022,828,287,600	319,134,466,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2037									11,291,974,854,000.00	022,828,287,600	319,134,466,00
R2040 On 31/01/2040 Spot Bond			11.74000	81.68332	11.72000	81.78125			869,967,404,608,000.00	585,176,099,200	1,176,814,196,60
Total R2040 SPOT									19,967,404,608,000.00	585,176,099,200	176,814,196,60
Total For R2040									19,967,404,608,000.00	585,176,099,200	176,814,196,60
R2044 On 31/01/2044 Spot Bond			11.72000	78.62861	11.70000	78.72966			089,656,300,488,000.00	434,271,015,400	1,734,029,223,70
Total R2044 SPOT									19,656,300,488,000.00	434,271,015,400	734,029,223,70
Total For R2044									19,656,300,488,000.00	434,271,015,400	734,029,223,70
R2048 On 28/02/2048 Spot Bond			11.65000	77.53010	11.63000	77.63448			567,871,665,750,000.00	2,709,688,555,000	1,783,900,025,30
Total R2048 SPOT									17,871,665,750,000.00	709,688,555,000	783,900,025,30
Total For R2048									17,871,665,750,000.00	709,688,555,000	783,900,025,30
R209 On 31/03/2036 Spot Bond			11.52000	64.59643	11.49500	64.70065			946,865,525,248,000.00	776,637,632,400	584,431,758,60
Total R209 SPOT									16,865,525,248,000.00	776,637,632,400	584,431,758,60
Total For R209									16,865,525,248,000.00	776,637,632,400	584,431,758,60
R210 On 31/03/2028 Spot Bond			3.07500	225.14300	3.03000	225.52477			36,928,535,385,000.00	12,009,279,800	194,618,551,40
Total R210 SPOT									16,928,535,385,000.00	12,009,279,800	194,618,551,40
Total For R210									16,928,535,385,000.00	12,009,279,800	194,618,551,40
R213 On 28/02/2031 Spot Bond			11.01000	79.22668	10.97500	79.36455			782,558,421,072,000.00	616,036,187,200	1,222,003,090,00
Total R213 SPOT									12,558,421,072,000.00	616,036,187,200	222,003,090,00
Total For R213									12,558,421,072,000.00	616,036,187,200	222,003,090,00
R214 On 28/02/2041 Spot Bond			11.64000	62.11619	11.62000	62.20008			311,109,507,708,000.00	284,459,579,700	571,612,260,00
Total R214 SPOT									11,109,507,708,000.00	284,459,579,700	571,612,260,00
Total For R214									11,109,507,708,000.00	284,459,579,700	571,612,260,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.86441			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.73080			0.00	0	4,280,000,00
Total RDFB14 SPOT									0.00	0	4,280,000,00
Total For RDFB14									0.00	0	4,280,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98105			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.46071			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.41744			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.39442				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.34079				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.38656				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.00419				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.60745				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.31662				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.32408				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.34220				0.00	0	100,000,00
Total RDFG03 SPOT										0.00	0	100,000,00
Total For RDFG03										0.00	0	100,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.35917				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.70422				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.07037				0.00	0	100,000,00
Total RED151 SPOT										0.00	0	100,000,00
Total For RED151										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
RED16: On 07/12/2022 Spot Bond					0.00000	100.98315				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17: On 14/11/2025 Spot Bond					0.00000	100.37284				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.77168				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.27248				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.99673				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.04801				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.82963				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.98179				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	99.97886				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.79222				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.77412				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	100.21738				0.00	0	
Total RES50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.32434				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.37709				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.35341				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.33637				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.37601				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.34897				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.40275				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.36724				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.46802				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.41187				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.74487				0.00	0	887,500,000.00

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 RN2027 SPOT										0.00	0	387,500,000.00
Total For RN2027										0.00	0	387,500,000.00
RW23 On 10/12/2023 Spot Bond			9.02600	103.74648	9.02600	103.72145				26,536,440,000,000.00	2,940,000,000	1,470,000,000
Total RW23 SPOT										26,536,440,000,000.00	2,940,000,000	1,470,000,000
Total For RW23										26,536,440,000,000.00	2,940,000,000	1,470,000,000
RW28 On 10/12/2028 Spot Bond			11.79000	96.83458	11.79000	96.80428				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RW31 On 30/06/2031 Spot Bond			12.27500	94.66078	12.27500	94.62997				0.00	0	0
Total RW31 SPOT										0.00	0	0
Total For RW31										0.00	0	0
RWL26 On 30/06/2026 Spot Bond					0.00000	100.75186				0.00	0	0
Total RWL26 SPOT										0.00	0	0
Total For RWL26										0.00	0	0
RWL28 On 30/06/2028 Spot Bond			11.32000	96.09006	11.32000	96.06115				0.00	0	0
Total RWL28 SPOT										0.00	0	0
Total For RWL28										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBN02 On 02/08/2024 Spot Bond					0.00000	101.60083				0.00	0	0
Total SBN02 SPOT										0.00	0	0
Total For SBN02										0.00	0	0
SBN03 On 03/08/2026 Spot Bond					0.00000	101.76900				0.00	0	0
Total SBN03 SPOT										0.00	0	0
Total For SBN03										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.55000	105.59637	9.55000	105.56961				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93107				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.92000	102.97462	8.92000	102.95021				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										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
SBS3 On 25/05/2026 Spot Bond			9.61000	98.90094	9.61000	98.87572				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.92500	102.74947	9.92500	102.72228				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.15500	102.29735	9.15500	102.27206				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.21300	101.60333	9.21300	101.57847				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.02500	95.49909	11.02500	95.47125				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.44500	104.35146	7.44500	104.33031				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.42000	107.63437	9.42000	107.60745				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.06500	107.45668	10.06500	107.42801				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.15000	102.80762	7.15000	102.78797				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.59893				0.00	0	300,000,00
Total SBS47 SPOT										0.00	0	300,000,00
Total For SBS47										0.00	0	300,000,00
SBS51 On 31/01/2024 Spot Bond			8.92500	8.92500	8.92500	102.93673				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.63602				0.00	0	
Total SBS52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.43685				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.64993				0.00	1,000,000,000	1,000,000,000
Total SBS57 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS57										0.00	1,000,000,000	1,000,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.40254				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.07176				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.79392				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.66755				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.08272				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.55811				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.40697				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.13616				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.73846				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.24100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.16656				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.75306				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.54472				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.50782				0.00	0	220,000,00
Total SBS75 SPOT										0.00	0	220,000,00
Total For SBS75										0.00	0	220,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.56946				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.24000	330.26830	3.24000	330.07666				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	226.40836				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.77737				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.48902				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.41420				0.00	0	64,000,00
Total SBT103 SPOT										0.00	0	64,000,00
Total For SBT103										0.00	0	64,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.80428				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 _€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 _€ On 31/12/2026 Spot Bond					0.00000	100.87071				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 _€ On 08/04/2027 Spot Bond					0.00000	100.15728				0.00	0	1,000,000,0€
Total SBT107 SPOT										0.00	0	1,000,000,0€
Total For SBT107										0.00	0	1,000,000,0€
SBT10 _€ On 13/07/2027 Spot Bond					0.00000	99.97326				0.00	0	400,000,0€
Total SBT108 SPOT										0.00	0	400,000,0€
Total For SBT108										0.00	0	400,000,0€
SBT20 ₁ On 13/02/2023 Spot Bond					0.00000	102.03469				0.00	0	100,000,0€
Total SBT201 SPOT										0.00	0	100,000,0€
Total For SBT201										0.00	0	100,000,0€
SBT20 ₂ On 03/12/2023 Spot Bond					0.00000	101.76204				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 ₃ On 03/12/2023 Spot Bond			8.65500	105.57685	8.65500	105.55241			11,770,800,000,000.00	1,360,000,000	680,000,0€	
Total SBT203 SPOT									11,770,800,000,000.00	1,360,000,000	680,000,0€	
Total For SBT203									11,770,800,000,000.00	1,360,000,000	680,000,0€	
SBT20 ₄ On 16/04/2024 Spot Bond					0.00000	99.81466				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 ₆ On 31/01/2025 Spot Bond					0.00000	102.50875				0.00	176,000,000	88,000,0€
Total SBT206 SPOT										0.00	176,000,000	88,000,0€
Total For SBT206										0.00	176,000,000	88,000,0€
SBT20 ₇ On 25/06/2025 Spot Bond					0.00000	105.22175				0.00	0	421,000,0€
Total SBT207 SPOT										0.00	0	421,000,0€
Total For SBT207										0.00	0	421,000,0€
SBT20 ₈ On 28/11/2025 Spot Bond					0.00000	102.79632				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 ₉ On 29/06/2026 Spot Bond					0.00000	101.01893				0.00	0	27,213,300,0€
Total SBT209 SPOT										0.00	0	27,213,300,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	27,213,300,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.33462				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.45978				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.13500	93.88012	10.13500	93.85490				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.25007				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.52717				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.15805				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.14224				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.18945				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.22119				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.22119				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.20538				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.17380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.22098				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.25274				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.24482				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.23689				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.28404				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.83000	101.44310	8.83000	101.41959				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.82652				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.52730				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.15412				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.89998				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.91661				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA16 On 21/08/2025 Spot Bond					0.00000	100.90335				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA17 On 21/08/2027 Spot Bond					0.00000	100.92262				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.10221				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.12359				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.84461				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	99.90620				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.46048				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.32823				0.00	0	2,000,000,00
Total SPG010 SPOT										0.00	0	2,000,000,00
Total For SPG010										0.00	0	2,000,000,00
SPG011 On 12/07/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.93713				0.00	0	1,100,000,00
Total SSA07 SPOT										0.00	0	1,100,000,00
Total For SSA07										0.00	0	1,100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.41246				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	159.60247				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.16000	107.81885	9.16000	107.79246				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.46500	81.78748	10.46500	81.76443				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.27469				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.97848				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.53500	101.18370	8.53500	101.16059				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.34000	114.74720	5.34000	114.67429				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.24782				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.48339				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.51498				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.18000	3.18000	3.18000	330.29387				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.58246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.39713				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	161.71116				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	113.30650				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.72000	4.72000	4.72000	113.09512				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	212.54022				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.84609				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.83294				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.47375				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.46351				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	104.44722				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	102.53395				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.39641				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	99.97822				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.86284				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.56567				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	101.37545				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.33000	5.33000	5.33000	228.90795				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.47260				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	99.88106				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	100.65664				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			11.30500	85.44856	11.30500	85.42303				0.00	0	
Total SSN100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.43230				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.19000	212.88212	4.19000	212.75307				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.51000	225.46347	5.51000	225.31900				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.17978				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.04667				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.50290				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.66754				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.94728				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.66915				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.32675				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.54553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	98.01816				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.04780				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.85278				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	100.53638				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 12/12/2022 Spot Bond					0.00000	101.68332				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 28/02/2025 Spot Bond					0.00000	99.63047				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	102.06601				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.55071	111.75518	4.55071	111.68635				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.55000	47.08243	4.55000	114.38821				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	100.78286				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	100.42894				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	100.95746				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.05150				0.00	0	140,000,00
Total SST202 SPOT										0.00	0	140,000,00
Total For SST202										0.00	0	140,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	103.72297				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.67500	98.61021	9.67500	98.58461				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.00042				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.99327				0.00	0	250,000,00
Total T17A11 SPOT										0.00	0	250,000,00
Total For T17A11										0.00	0	250,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	100.91407				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.02703				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.93580				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.92195				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.93580				0.00	0	350,000,00
Total T17A23 SPOT										0.00	0	350,000,00
Total For T17A23										0.00	0	350,000,00
T17A31 On 21/02/2026 Spot Bond			7.80500	99.29688	7.80500	99.27622				0.00	0	
Total T17A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.31500	99.38401	8.31500	99.36202				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.26918				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.27671				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.25185				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.39266				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.37756				0.00	790,000,000	960,000,00
Total TFS154 SPOT										0.00	790,000,000	960,000,00
Total For TFS154										0.00	790,000,000	960,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.87008				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.21430				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.60006				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.08390				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	99.77764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.00038				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.84799				0.00	2,500,000,000	6,130,000,00
Total TFS165 SPOT										0.00	2,500,000,000	6,130,000,00
Total For TFS165										0.00	2,500,000,000	6,130,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.82386				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.19951				0.00	0	70,000,00
Total TFS167 SPOT										0.00	0	70,000,00
Total For TFS167										0.00	0	70,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.08642				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.58417				0.00	0	300,000,00
Total TFS169 SPOT										0.00	0	300,000,00
Total For TFS169										0.00	0	300,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.48769				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.93240				0.00	610,000,000	610,000,00
Total TFS171 SPOT										0.00	610,000,000	610,000,00
Total For TFS171										0.00	610,000,000	610,000,00
TFS172 On 22/02/2027 Spot Bond					0.00000	101.00604				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.96305				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			10.15500	10.15500	10.15500	103.75533			2,234,100,000,000.00	220,000,000	110,000,000
Total TH15A3 SPOT									2,234,100,000,000.00	220,000,000	110,000,000
Total For TH15A3									2,234,100,000,000.00	220,000,000	110,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	100.94822			0.00	0	
Total TH15A5 SPOT									0.00	0	
Total For TH15A5									0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93052			0.00	0	
Total TH15A8 SPOT									0.00	0	
Total For TH15A8									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.99432			0.00	0	
Total TH15B1 SPOT									0.00	0	
Total For TH15B1									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.00492			0.00	0	
Total TH15B2 SPOT									0.00	0	
Total For TH15B2									0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.99787			0.00	0	
Total TH15B3 SPOT									0.00	0	
Total For TH15B3									0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.05947			0.00	0	
Total TH15C1 SPOT									0.00	0	
Total For TH15C1									0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.07260			0.00	0	
Total TH15C2 SPOT									0.00	0	
Total For TH15C2									0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.02620			0.00	0	
Total TH15C3 SPOT									0.00	0	
Total For TH15C3									0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.54326			0.00	0	
Total TH15D1 SPOT									0.00	0	
Total For TH15D1									0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.42006			0.00	0	
Total TH15D2 SPOT									0.00	0	
Total For TH15D2									0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.32112			0.00	0	
Total TH15D3 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93605				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.08500	100.20785	9.08500	100.18366				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.94299				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93883				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.35500	99.79396	6.35500	99.77700				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.96934				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.18802				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.02202				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.01232				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.07884				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.06082				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.31000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42751				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.35840				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.99812				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.97735				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.97043				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.04795				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.01612				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.01196				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.30234				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.25123				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.21945				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O On 21/11/2022 Spot Bond					0.00000	100.83893				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.85978				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.28338				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.30675				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.34020				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.25653				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.81500	102.30358	8.81500	102.27921				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.61472				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.83656				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.65500	98.90366	9.65500	103.50386				0.00	0	10,000,000.00
Total TL28 SPOT										0.00	0	10,000,000.00
Total For TL28										0.00	0	10,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	102.98508				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.18731				0.00	0	
Total TL30 SPOT										0.00	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
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.25008			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.64591			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.03500	106.43703	9.03500	106.41148		124,668,544,000.00	13,798,400	431,932,400	
Total TN23 SPOT								124,668,544,000.00	13,798,400	431,932,400	
Total For TN23								124,668,544,000.00	13,798,400	431,932,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	52.96776	100.00000	52.85116		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.03500	100.09715	10.03500	100.07052		197,809,920,000.00	19,712,000	1,720,765,800	
Total TN25 SPOT								197,809,920,000.00	19,712,000	1,720,765,800	
Total For TN25								197,809,920,000.00	19,712,000	1,720,765,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.69293	100.00000	19.64958		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.53500	93.72689	11.53500	93.69833		29,032,250,019,000.00	2,516,883,400	23,600,109,900	
Total TN27 SPOT								29,032,250,019,000.00	2,516,883,400	23,600,109,900	
Total For TN27								29,032,250,019,000.00	2,516,883,400	23,600,109,900	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.91329	100.00000	13.88267		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			11.57000	96.07541	11.57000	96.04605		50,908,000,000,000.00	4,400,000,000	2,200,000,000	
Total TN29 SPOT								50,908,000,000,000.00	4,400,000,000	2,200,000,000	
Total For TN29								50,908,000,000,000.00	4,400,000,000	2,200,000,000	
TN30 On 09/10/2030 Spot Bond			12.22000	91.49339	12.22000	91.46358		70,876,000,000,000.00	5,800,000,000	3,800,000,000	
Total TN30 SPOT								70,876,000,000,000.00	5,800,000,000	3,800,000,000	
Total For TN30								70,876,000,000,000.00	5,800,000,000	3,800,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.66417	8.00000	114.63946		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN34 On 07/02/2034 Spot Bond			12.68200	94.13478	12.68200	94.10333		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 TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.84500	85.54188	12.84500	85.51263				135,969,463,000.00	10,585,400	646,778,200
Total TN40 SPOT										135,969,463,000.00	10,585,400	646,778,200
Total For TN40										135,969,463,000.00	10,585,400	646,778,200
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11513	10.75000	100.08634				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.41203				0.00	0	305,000,000
Total TNF25 SPOT										0.00	0	305,000,000
Total For TNF25										0.00	0	305,000,000
TNF27 On 07/02/2027 Spot Bond					0.00000	101.48090				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.81000	101.55070	5.81000	101.68572				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.55327				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.34817				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.35456				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.36348				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.20500	98.47830	8.20500	100.49112				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.06992				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.24500	103.76494	8.24500	103.74167				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.12469				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.36516				0.00	0	560,000,00
Total TRA3B1 SPOT										0.00	0	560,000,00
Total For TRA3B1										0.00	0	560,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.27123				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.97831				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.53500	100.95257	8.53500	100.92952				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.97831				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.21500	99.18384	9.21500	99.15942				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.46838				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.41896				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.39676				0.00	0	
Total TRA5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.37893				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.49459				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.49459				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	97.94333				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	97.82864				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	97.34238				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	101.98648				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	101.88563				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11: On 31/01/2025 Spot Bond					0.00000	102.52933				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41: On 20/10/2022 Spot Bond					0.00000	101.34339				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41: On 28/11/2022 Spot Bond					0.00000	100.95665				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42: On 02/12/2022 Spot Bond					0.00000	100.17126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.67753				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.09517				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.30215				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.26610				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.78439				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.50500	100.50127	11.50500	100.47023				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.10287				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.14581				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.12655				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.22907				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.25273				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.29057				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.45764				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.48914				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.13612				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.24011				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.08933				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.65839				0.00	0	2,500,000,00
Total VKE16 SPOT										0.00	0	2,500,000,00
Total For VKE16										0.00	0	2,500,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.04969				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.78154				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.80546				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.48800				0.00	470,000,000	470,000,00
Total WHL03 SPOT										0.00	470,000,000	470,000,00
Total For WHL03										0.00	470,000,000	470,000,00
Total for SPOT										1.40e+0173,953,426,714,300	548,077,542,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									1.40e+017	953,426,714,300	548,077,542,10
Total Futures									1.40e+017	953,426,716,686	548,078,860,96
Total Options									6 394 700.00	4,000	177,95
Grand Total:									1.40e+017	953,426,720,686	548,079,038,95