



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: 24/05/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2022 Bond Future			11.68640	77.33324	11.69578	77.28636			0.00	0	35
ES33 On 03/11/2022 Bond Future			11.89043	74.71608	11.90562	74.64213			0.00	0	
ES33 On 02/02/2023 Bond Future			12.08122	76.00307	12.09503	75.93750			0.00	0	
ES33 On 04/05/2023 Bond Future			12.25946	73.60492	12.27190	73.54722			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.05929	75.87620	12.06817	75.82462			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.24519	72.75987	12.25907	72.68133			0.00	0	
ES42 On 02/02/2023 Bond Future			12.41291	74.01540	12.42560	73.94518			0.00	0	
ES42 On 04/05/2023 Bond Future			12.57685	71.10913	12.58841	71.04658			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 04/08/2022 Bond Future			161.97068	161.97068	161.63983	161.63983			0.00	0	7,36
I2025 On 03/11/2022 Bond Future			164.41205	164.41205	164.01979	164.01979			0.00	0	
I2025 On 02/02/2023 Bond Future			165.55523	165.55523	165.17645	165.17645			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			168.57889	168.57889	168.21239	168.21239			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			120.28137	120.28137	119.57027	119.57027			4,690,973.43	39	3,95
I2029	On	03/11/2022	Bond Future			120.85009	120.85009	120.08681	120.08681			0.00	0	
I2029	On	02/02/2023	Bond Future			122.92688	122.92688	122.16523	122.16523			0.00	0	
I2029	On	04/05/2023	Bond Future			123.88950	123.88950	123.12833	123.12833			0.00	0	
Total I2029 Future												4,690,973.43	39	3,95
Total For I2029												4,690,973.43	39	3,95
I2033	On	04/08/2022	Bond Future			115.73613	115.73613	114.99783	114.99783			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			116.15223	116.15223	115.36316	115.36316			0.00	0	
I2033	On	02/02/2023	Bond Future			118.14806	118.14806	117.35950	117.35950			0.00	0	
I2033	On	04/05/2023	Bond Future			118.93829	118.93829	118.14906	118.14906			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			131.25843	131.25843	130.63703	130.63703			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			133.23721	133.23721	132.56080	132.56080			0.00	0	
I2038	On	02/02/2023	Bond Future			133.63487	133.63487	132.96352	132.96352			0.00	0	
I2038	On	04/05/2023	Bond Future			136.07672	136.07672	135.40865	135.40865			0.00	0	
Total I2038 Future												0.00	0	4,10
Total For I2038												0.00	0	4,10
I2046	On	04/08/2022	Bond Future			120.96226	120.96226	119.91944	119.91944			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			120.83076	120.83076	119.73094	119.73094			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			122.90802	122.90802	121.80398	121.80398			0.00	0	
I2046	On	04/05/2023	Bond Future			123.13920	123.13920	122.02966	122.02966			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			123.29732	123.29732	122.10536	122.10536			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			125.15570	125.15570	123.90329	123.90329			0.00	0	
I2050	On	02/02/2023	Bond Future			125.20585	125.20585	123.94724	123.94724			0.00	0	
I2050	On	04/05/2023	Bond Future			127.49333	127.49333	126.22636	126.22636			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.42491	108.86071	8.36173	109.09836		5.22	194,969,531.61	1,791	81,15
R186	On	03/11/2022	Bond Future			8.59815	110.47592	8.54095	110.67895		5.05	0.00	0	11,15
R186	On	02/02/2023	Bond Future			8.73408	107.05574	8.66817	107.27614		4.93	0.00	0	
R186	On	04/05/2023	Bond Future			8.85360	108.99273	8.77796	109.23025		4.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total R186 Future												194,969,531.61	1,791	92,28	
R186	On	04/08/2022	Bond Future	6.96	Call			9.10000	0.00910	6,340	4.77		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,454.37000	5.45437	5,689,260	4.77		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			385.45000	0.38545	320,750	4.91		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,911.96000	1.91196	2,084,910	4.91		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			605.63000	0.60563	517,070	5.03		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			38.63000	0.03863	45,620	5.98		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,482.89000	1.48289	1,631,980	5.03		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			620.60000	0.62060	530,580	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,459.82000	1.45982	1,607,450	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			635.79000	0.63579	544,320	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,436.98000	1.43698	1,583,160	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,218.86000	5.21886	4,988,200	5.98		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,479.74000	1.47974	1,373,950	4.95		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,447.59000	1.44759	1,544,830	4.95		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,441.73000	1.44173	1,337,530	4.94		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,480.66000	1.48066	1,579,490	4.94		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,460.67000	1.46067	1,355,670	4.94		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,464.05000	1.46405	1,562,080	4.94		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,235.35000	2.23535	2,367,980	4.45		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,112.25000	1.11225	1,023,690	4.46		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,218.21000	2.21821	2,350,050	4.46		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,079.13000	1.07913	992,150	4.44		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,252.96000	2.25296	2,386,380	4.44		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,095.46000	1.09546	1,007,690	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,059.13000	2.05913	1,934,520	4.66		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,895.64000	1.89564	2,008,550	4.66		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,076.68000	2.07668	1,951,460	4.67		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,881.82000	1.88182	1,994,120	4.67		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,041.65000	2.04165	1,917,640	4.66		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,909.55000	1.90955	2,023,060	4.66		0.00	0	
Total R186 Option												0.00	0	10,80	
Total For R186												194,969,531.61	1,791	103,08	
R197	On	04/08/2022	Bond Future			328.05228	328.05228	327.79566	327.79566				0.00	0	87
R197	On	03/11/2022	Bond Future			332.99582	332.99582	332.62106	332.62106				0.00	0	
R197	On	02/02/2023	Bond Future			329.99633	329.99633	329.65729	329.65729				0.00	0	
R197	On	04/05/2023	Bond Future			336.02807	336.02807	335.72172	335.72172				0.00	0	
Total R197 Future												0.00	0	87	
Total For R197												0.00	0	87	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202	On	04/08/2022	Bond Future			249.95554	249.95554	247.78569	247.78569			0.00	0	6,55
R202	On	03/11/2022	Bond Future			253.72207	253.72207	251.43313	251.43313			0.00	0	
R202	On	02/02/2023	Bond Future			253.44847	253.44847	251.15170	251.15170			0.00	0	
R202	On	04/05/2023	Bond Future			258.07843	258.07843	255.76898	255.76898			0.00	0	
Total R202 Future												0.00	0	6,55
Total For R202												0.00	0	6,55
R2023	On	04/08/2022	Bond Future			5.78395	104.48985	5.71050	104.53004		0.64	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.59400	102.12206	5.57731	102.12720		0.37	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			231.88000	0.23188	203,430	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			57.29000	0.05729	69,030	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			235.93000	0.23593	207,250	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			55.88000	0.05588	67,390	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			240.16000	0.24016	211,260	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			54.66000	0.05466	65,950	0.68	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			250.37000	0.25037	246,150	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			37.40000	0.03740	38,320	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			245.45000	0.24545	241,250	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			38.61000	0.03861	39,550	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			248.01000	0.24801	243,800	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			38.11000	0.03811	39,040	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,18
R2030	On	04/08/2022	Bond Future			9.87891	90.44543	9.87820	90.44889		8.39	246,011,569.60	2,720	97,80
R2030	On	03/11/2022	Bond Future			10.05076	91.78880	10.05676	91.76052		8.09	3,671,552.00	40	18,74
R2030	On	02/02/2023	Bond Future			10.20248	89.34118	10.20627	89.32388		8.04	0.00	0	
R2030	On	04/05/2023	Bond Future			10.34770	90.95927	10.34917	90.95278		7.78	0.00	0	
Total R2030 Future												249,683,121.60	2,760	116,57
R2030	On	04/08/2022	Bond Future	8.30	Call			9.79000	0.00979	9,230	8.07	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,128.08000	8.12808	8,130,980	8.07	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			149.16000	0.14916	145,010	7.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			4,298.95000	4.29895	4,298,260	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			619.58000	0.61958	610,810	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			130.68000	0.13068	127,300	9.12	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			2,285.62000	2.28562	2,280,310	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			635.48000	0.63548	626,620	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,251.70000	2.25170	2,246,300	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			651.65000	0.65165	642,700	7.90	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,218.08000	2.21808	2,212,590	7.90	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	10.95	Call			5,162.54000	5.16254	5,155,700	9.12		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,040.38000	2.04038	2,049,230	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			1,883.89000	1.88389	1,864,460	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			7,088.55000	7.08855	7,110,620	9.43		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			303.44000	0.30344	297,230	9.43		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			1,189.66000	1.18966	1,194,680	7.76		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			2,891.26000	2.89126	2,868,000	7.76		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,015.64000	2.01564	2,024,380	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,906.19000	1.90619	1,886,650	8.00		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,065.54000	2.06554	2,074,500	8.01		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,862.04000	1.86204	1,842,720	8.01		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			2,324.91000	2.32491	2,334,950	8.06		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,653.03000	1.65303	1,634,790	8.06		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,769.05000	3.76905	3,753,580	7.55		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Put			2,849.74000	2.84974	2,835,660	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			360.93000	0.36093	360,860	7.50		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,031.03000	7.03103	7,013,660	7.50		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			653.48000	0.65348	653,980	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,399.03000	5.39903	5,382,230	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,231.41000	1.23141	1,233,240	7.55		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,799.87000	2.79987	2,785,890	7.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,477.95000	1.47795	1,480,330	7.63		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,356.63000	3.35663	3,341,710	7.63		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,751.61000	1.75161	1,754,600	7.71		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,977.30000	2.97730	2,962,990	7.71		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,855.83000	1.85583	1,859,050	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,877.08000	1.87708	1,880,350	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,824.73000	2.82473	2,810,700	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,898.46000	1.89846	1,901,780	7.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,108.65000	3.10865	3,108,430	7.66		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,313.83000	2.31383	2,307,120	7.66		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			3,134.04000	3.13404	3,133,840	7.66		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,295.53000	2.29553	2,288,840	7.66		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,906.48000	1.90648	1,905,530	7.34		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			3,466.97000	3.46697	3,459,530	7.34		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			7,797.62000	7.79762	7,800,260	8.88		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			704.90000	0.70490	701,050	8.88		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.52	Call			3,083.35000	3.08335	3,083,110	7.65		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,332.25000	2.33225	2,325,520	7.65		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2030 Option												0.00	0	6,36	
Total For R2030												249,683,121.60	2,760	122,94	
R2032	On	04/08/2022	Bond Future			10.29464	90.64015	10.31413	90.53264		9.24		15,590,105.80	172	80,07
R2032	On	03/11/2022	Bond Future			10.46246	87.83373	10.48859	87.69354		9.34		52,524,570.54	598	87,92
R2032	On	02/02/2023	Bond Future			10.60977	89.32635	10.63488	89.19508		8.90		0.00	0	
R2032	On	04/05/2023	Bond Future			10.74705	86.78465	10.77117	86.66170		9.06		0.00	0	
Total R2032 Future												68,114,676.34	770	167,95	
R2032	On	04/08/2022	Bond Future	8.97	Call			13.60000	0.01360	14,190	8.17		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,856.49000	7.85649	7,749,570	8.17		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			81.92000	0.08192	85,800	7.98		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			5,318.43000	5.31843	5,214,800	7.98		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			289.36000	0.28936	301,770	8.24		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			1,781.73000	1.78173	1,712,170	8.91		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			1,030.78000	1.03078	980,300	9.24		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			382.13000	0.38213	397,880	8.35		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			3,277.67000	3.27767	3,185,910	8.35		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			907.84000	0.90784	939,620	8.76		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			2,098.65000	2.09865	2,022,920	8.76		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,149.70000	1.14970	1,187,650	8.91		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			49.45000	0.04945	44,630	11.17		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,175.62000	1.17562	1,214,210	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			1,752.03000	1.75203	1,683,110	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,202.03000	1.20203	1,241,250	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			1,722.87000	1.72287	1,654,580	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			2,047.26000	2.04726	2,104,290	9.24		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			3,646.80000	3.64680	3,551,700	8.24		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			4,039.96000	4.03996	4,123,020	9.87		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			366.04000	0.36604	341,590	9.87		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			6,819.58000	6.81958	6,918,480	10.81		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			99.03000	0.09903	90,420	10.81		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,189.25000	8.18925	8,291,940	11.17		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			256.03000	0.25603	269,010	8.33		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			6,593.82000	6.59382	6,466,610	8.33		0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			319.20000	0.31920	334,970	8.31		0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			6,071.31000	6.07131	5,946,890	8.31		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,195.46000	1.19546	1,240,200	8.70		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,256.24000	3.25624	3,160,790	8.70		0.00	0	40
R2032	On	03/11/2022	Bond Future	10.16	Call			1,303.80000	1.30380	1,351,320	8.76		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,088.74000	3.08874	2,996,070	8.76		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 03/11/2022 Bond Future	9.31	Call			228.54000	0.22854	240,290	8.33		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Put			6,861.00000	6.86100	6,732,560	8.33		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			2,142.06000	2.14206	2,208,140	9.12		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,134.50000	2.13450	2,060,390	9.12		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			2,344.16000	2.34416	2,414,110	9.18		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			1,962.57000	1.96257	1,892,330	9.18		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.92	Call			833.67000	0.83367	868,200	8.47		0.00	0	78
R2032 On 03/11/2022 Bond Future	9.92	Put			3,953.08000	3.95308	3,847,420	8.47		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			2,678.94000	2.67894	2,754,880	9.27		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.67	Put			1,713.89000	1.71389	1,649,640	9.27		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			6,006.66000	6.00666	6,119,240	10.30		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			557.52000	0.55752	529,910	10.30		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Call			1,417.55000	1.41755	1,467,890	8.82		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Put			2,927.77000	2.92777	2,837,920	8.82		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Call			9,246.40000	9.24640	9,374,020	11.38		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			219.96000	0.21996	207,390	11.38		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.66	Call			2,647.71000	2.64771	2,723,110	9.27		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			1,735.48000	1.73548	1,670,690	9.27		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Put			6,865.55000	6.86555	6,752,680	8.03		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			3,944.36000	3.94436	3,855,670	8.22		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.22	Call			1,542.25000	1.54225	1,587,400	8.27		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			3,745.50000	3.74550	3,659,380	8.27		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			367.21000	0.36721	381,670	8.02		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			7,668.60000	7.66860	7,551,790	8.02		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			487.91000	0.48791	506,310	8.03		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.39	Put			3,222.75000	3.22275	3,143,980	8.43		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,955.49000	1.95549	2,008,420	8.44		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,193.83000	3.19383	3,115,490	8.44		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			992.58000	0.99258	1,025,410	8.06		0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			4,835.36000	4.83536	4,736,920	8.06		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			1,416.36000	1.41636	1,458,940	8.22		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			2,483.72000	2.48372	2,416,940	8.67		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			6,169.39000	6.16939	6,269,380	9.56		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			884.15000	0.88415	852,870	9.56		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,907.02000	1.90702	1,959,090	8.42		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,251.88000	3.25188	3,172,680	8.42		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,931.17000	1.93117	1,983,670	8.43		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			764.13000	0.76413	736,390	9.75		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			10,495.84000	10.49584	10,613,730	10.90		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			327.39000	0.32739	314,010	10.90		0.00	0	78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/02/2023	Bond Future	10.50	Call		2,208.06000	2.20806	2,265,320	8.53	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,916.32000	2.91632	2,842,310	8.53	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call		2,666.89000	2.66689	2,731,380	8.67	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.84	Call		6,765.43000	6.76543	6,868,960	9.75	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		3,269.36000	3.26936	3,332,280	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		2,768.02000	2.76802	2,707,990	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		3,297.15000	3.29715	3,360,390	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		2,745.30000	2.74530	2,685,590	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,325.38000	3.32538	3,388,940	8.99	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		2,723.06000	2.72306	2,663,670	8.99	0.00	0	
Total R2032 Option											0.00	0	22,46
Total For R2032											68,114,676.34	770	190,46
R2035	On	04/08/2022	Bond Future			10.66255	91.70329	10.68690	91.55174	10.33	43,467,359.46	474	129,18
R2035	On	03/11/2022	Bond Future			10.82396	88.57733	10.85439	88.39251	10.47	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			10.97001	90.08160	10.99977	89.90497	10.10	0.00	0	
R2035	On	04/05/2023	Bond Future			11.09954	87.21434	11.12861	87.04536	10.20	0.00	0	
Total R2035 Future											43,467,359.46	474	132,17
R2035	On	04/08/2022	Bond Future	9.53	Call		34.09000	0.03409	36,460	9.02	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		7,665.05000	7.66505	7,515,870	9.02	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		116.89000	0.11689	124,790	8.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		5,614.03000	5.61403	5,470,380	8.86	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,140.34000	1.14034	1,193,040	9.64	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		1,499.71000	1.49971	1,419,200	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		67.33000	0.06733	60,020	12.25	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,467.15000	1.46715	1,529,950	9.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		1,759.38000	1.75938	1,670,630	9.84	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		1,732.45000	1.73245	1,802,580	9.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,527.03000	1.52703	1,445,610	9.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,767.06000	1.76706	1,838,100	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		2,123.44000	2.12344	2,024,590	9.64	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,802.16000	1.80216	1,874,100	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		1,472.95000	1.47295	1,393,340	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,365.40000	3.36540	3,469,980	10.49	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		671.50000	0.67150	624,530	10.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,688.05000	8.68805	8,832,290	12.25	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		1,527.04000	1.52704	1,594,060	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		3,276.26000	3.27626	3,158,460	9.62	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Call		3,336.21000	3.33621	3,444,820	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,687.46000	1.68746	1,611,250	10.35	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 Intert
R2035 On 03/11/2022 Bond Future	9.82	Call			337.48000	0.33748	358,090	9.20		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			6,945.24000	6.94524	6,781,030	9.20		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			905.32000	0.90532	951,940	9.21		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			4,361.73000	4.36173	4,223,530	9.21		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			10,369.87000	10.36987	10,539,290	12.62		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			235.90000	0.23590	220,500	12.62		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,831.55000	2.83155	2,930,300	10.21		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,014.68000	2.01468	1,928,610	10.21		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			3,043.73000	3.04373	3,146,770	10.27		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			1,868.93000	1.86893	1,787,150	10.27		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,373.58000	3.37358	3,482,880	10.36		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,665.85000	1.66585	1,590,330	10.36		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,411.13000	3.41113	3,521,110	10.37		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,644.47000	1.64447	1,569,630	10.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			5,459.49000	5.45949	5,329,110	9.15		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,987.52000	1.98752	2,054,290	9.56		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,034.93000	4.03493	3,925,070	9.56		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Put			3,345.39000	3.34539	3,247,650	9.78		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,600.74000	2.60074	2,680,200	9.78		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,314.71000	3.31471	3,217,540	9.78		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			523.46000	0.52346	547,860	9.02		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,002.54000	8.00254	7,850,310	9.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,167.05000	1.16705	1,213,300	9.15		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.06	Put			2,800.99000	2.80099	2,713,950	9.95		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			12,220.34000	12.22034	12,379,770	12.69		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			377.20000	0.37720	360,000	12.69		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,541.99000	2.54199	2,620,310	9.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,376.00000	3.37600	3,277,690	9.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,571.43000	2.57143	2,650,320	9.78		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			3,124.98000	3.12498	3,214,010	9.94		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			2,828.03000	2.82803	2,740,430	9.94		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			3,156.89000	3.15689	3,246,480	9.95		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,610.73000	3.61073	3,698,050	10.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,140.13000	3.14013	3,058,470	10.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,642.44000	3.64244	3,730,220	10.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,114.27000	3.11427	3,033,070	10.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,579.49000	3.57949	3,666,340	9.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,166.51000	3.16651	3,084,380	9.99		0.00	0	
Total R2035 Option										0.00	0	10,95

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2035										43,467,359.46	474	143,16
R2037 On 04/08/2022 Bond Future			10.84229	83.30862	10.85104	83.25347		11.52		25,325,820.48	304	126,4
R2037 On 03/11/2022 Bond Future			10.99365	84.54636	11.00749	84.46105		11.11		0.00	0	
R2037 On 02/02/2023 Bond Future			11.13034	81.72594	11.14295	81.64982		11.32		0.00	0	
R2037 On 04/05/2023 Bond Future			11.26015	83.20736	11.27150	83.14016		10.90		0.00	0	
Total R2037 Future										25,325,820.48	304	126,4
R2037 On 04/08/2022 Bond Future	10.10	Call			175.71000	0.17571	176,800	9.95		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			5,112.36000	5.11236	5,058,300	9.95		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,811.45000	1.81145	1,829,440	11.37		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,566.55000	1.56655	1,529,390	11.37		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,845.86000	1.84586	1,864,180	11.38		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			842.84000	0.84284	816,310	11.81		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			4,024.07000	4.02407	4,058,920	12.19		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			551.01000	0.55101	530,710	12.19		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			1,538.27000	1.53827	1,501,440	11.38		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,702.91000	6.70291	6,748,680	13.29		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			185.57000	0.18557	176,190	13.29		0.00	0	1,0
R2037 On 04/08/2022 Bond Future	10.91	Call			1,880.46000	1.88046	1,899,100	11.40		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,510.25000	1.51025	1,473,740	11.40		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,059.52000	3.05952	3,088,140	11.81		0.00	0	1,0
R2037 On 03/11/2022 Bond Future	11.30	Call			3,480.91000	3.48091	3,527,230	11.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,707.93000	1.70793	1,668,940	11.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,518.97000	3.51897	3,565,610	11.18		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,686.38000	1.68638	1,647,710	11.18		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,557.20000	3.55720	3,604,150	11.19		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,665.07000	1.66507	1,626,710	11.19		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,262.79000	3.26279	3,218,150	10.88		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,638.77000	2.63877	2,669,760	10.86		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,324.35000	3.32435	3,279,220	10.86		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,668.77000	2.66877	2,700,010	10.87		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,293.31000	3.29331	3,248,430	10.87		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,699.22000	2.69922	2,730,700	10.88		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,615.42000	3.61542	3,646,400	10.77		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,329.17000	3.32917	3,292,950	10.77		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			3,553.22000	3.55322	3,583,830	10.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,384.83000	3.38483	3,348,240	10.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,584.26000	3.58426	3,615,050	10.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,356.91000	3.35691	3,320,500	10.76		0.00	0	
Total R2037 Option										0.00	0	2,2

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2037									25,325,820.48	304	128,65
R2040 On 04/08/2022 Bond Future			10.96828	85.07077	10.98723	84.94237		12.21	16,758,941.69	197	120,05
R2040 On 03/11/2022 Bond Future			11.11559	86.33471	11.13975	86.17456		11.78	0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.24893	83.29448	11.27234	83.14242		12.02	0.00	0	
R2040 On 04/05/2023 Bond Future			11.37532	84.80470	11.39795	84.66041		11.57	0.00	0	
Total R2040 Future									16,758,941.69	197	124,01
R2040 On 04/08/2022 Bond Future	9.70	Call			20.64000	0.02064	21,500	10.71	0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			9,479.86000	9.47986	9,352,320	10.71	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			910.08000	0.91008	942,660	11.23	0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			2,889.36000	2.88936	2,793,540	11.23	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,947.11000	1.94711	2,004,350	11.89	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			140.67000	0.14067	129,050	14.19	0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			1,658.42000	1.65842	1,587,260	11.89	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,984.06000	1.98406	2,042,070	11.91	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			1,628.09000	1.62809	1,557,700	11.91	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			2,021.51000	2.02151	2,080,280	11.92	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			1,598.35000	1.59835	1,528,720	11.92	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,994.92000	7.99492	8,111,700	14.19	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,554.88000	3.55488	3,645,720	11.66	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			1,923.72000	1.92372	1,854,410	11.66	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			8,877.12000	8.87712	9,014,060	13.46	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			469.24000	0.46924	446,030	13.46	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Call			1,271.76000	1.27176	1,318,270	10.61	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			4,263.17000	4.26317	4,149,530	10.61	0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,829.77000	2.82977	2,908,910	11.43	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			2,432.45000	2.43245	2,351,440	11.43	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,594.72000	3.59472	3,686,160	11.67	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			1,899.42000	1.89942	1,830,710	11.67	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,634.75000	3.63475	3,726,790	11.68	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,875.38000	1.87538	1,807,270	11.68	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,799.75000	3.79975	3,712,980	11.62	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,767.74000	2.76774	2,833,520	11.63	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,765.13000	3.76513	3,678,850	11.63	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,704.64000	2.70464	2,769,440	11.61	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,834.36000	3.83436	3,747,100	11.61	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,736.24000	2.73624	2,801,530	11.62	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,781.46000	3.78146	3,852,710	11.30	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,641.25000	3.64125	3,568,210	11.30	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,815.21000	3.81521	3,886,860	11.31	0.00	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
R2040 On 04/05/2023 Bond Future	11.43	Put			3,611.54000	3.61154	3,538,900	11.31		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,747.83000	3.74783	3,818,690	11.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,671.17000	3.67117	3,597,740	11.29		0.00	0	
Total R2040 Option										0.00	0	4,65
Total For R2040										16,758,941.69	197	128,65
R2044 On 04/08/2022 Bond Future			10.98550	81.92986	10.99393	81.87140		12.95		3,359,124.26	41	76,70
R2044 On 03/11/2022 Bond Future			11.12453	83.14719	11.13751	83.05909		12.50		0.00	0	
R2044 On 02/02/2023 Bond Future			11.25011	80.17800	11.26199	80.09892		12.78		0.00	0	
R2044 On 04/05/2023 Bond Future			11.36875	81.63182	11.37952	81.56138		12.31		0.00	0	
Total R2044 Future										3,359,124.26	41	76,70
R2044 On 04/08/2022 Bond Future	11.08	Call			2,158.35000	2.15835	2,178,790	12.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			1,565.48000	1.56548	1,527,460	12.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,197.78000	2.19778	2,218,570	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			1,536.49000	1.53649	1,498,820	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,237.40000	2.23740	2,258,550	12.72		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			1,507.79000	1.50779	1,470,480	12.72		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,723.78000	3.72378	3,770,680	12.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			1,910.36000	1.91036	1,869,160	12.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,642.16000	3.64216	3,688,400	12.37		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			1,959.53000	1.95953	1,917,670	12.37		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,682.88000	3.68288	3,729,450	12.38		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			1,934.81000	1.93481	1,893,280	12.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,714.75000	3.71475	3,667,660	12.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,997.34000	2.99734	3,029,570	12.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,680.51000	3.68051	3,633,660	12.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,930.99000	2.93099	2,962,720	12.39		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,749.27000	3.74927	3,701,920	12.39		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,964.07000	2.96407	2,996,060	12.40		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,935.20000	3.93520	3,967,450	12.03		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,671.38000	3.67138	3,633,190	12.03		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,969.80000	3.96980	4,002,250	12.04		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,641.03000	3.64103	3,603,040	12.04		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,900.73000	3.90073	3,932,790	12.02		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,701.95000	3.70195	3,663,570	12.02		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										3,359,124.26	41	76,70
R2048 On 04/08/2022 Bond Future			10.90497	85.41255	10.91834	85.31653		12.72		0.00	0	188,65
R2048 On 03/11/2022 Bond Future			11.04109	82.25648	11.05906	82.13023		12.95		0.00	0	
R2048 On 02/02/2023 Bond Future			11.16396	83.65364	11.18106	83.53584		12.54		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 04/05/2023 Bond Future			11.27220	80.73382	11.28842	80.62396		12.76		0.00	0	
Total R2048 Future										0.00	0	188,66
R2048 On 04/08/2022 Bond Future	9.70	Call			25.82000	0.02582	26,220	11.16		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			9,650.80000	9.65080	9,555,180	11.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			203.11000	0.20311	208,100	10.83		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			5,653.81000	5.65381	5,562,780	10.83		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			439.95000	0.43995	450,620	11.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			1,656.20000	1.65620	1,600,460	12.31		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,137.39000	2.13739	2,178,250	12.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			1,626.11000	1.62611	1,570,950	12.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			4,311.30000	4.31130	4,225,950	11.10		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,178.52000	2.17852	2,219,960	12.35		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,596.33000	1.59633	1,541,750	12.35		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			1,782.90000	1.78290	1,818,550	12.13		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			1,914.66000	1.91466	1,854,290	12.13		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,096.47000	2.09647	2,136,750	12.31		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,735.55000	3.73555	3,804,540	13.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,075.53000	2.07553	2,018,270	13.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,777.32000	3.77732	3,846,790	13.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,049.70000	2.04970	1,992,920	13.03		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,819.28000	3.81928	3,889,210	13.04		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,024.16000	2.02416	1,967,840	13.04		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,741.09000	3.74109	3,674,390	12.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,971.72000	2.97172	3,022,060	12.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,812.23000	3.81223	3,744,770	12.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,006.02000	3.00602	3,056,740	12.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,776.51000	3.77651	3,709,430	12.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			3,040.50000	3.04050	3,091,600	12.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,154.61000	4.15461	4,208,610	12.63		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,739.92000	3.73992	3,684,060	12.63		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			4,083.59000	4.08359	4,137,000	12.62		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,803.17000	3.80317	3,746,720	12.62		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,118.88000	4.11888	4,172,580	12.63		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,771.28000	3.77128	3,715,120	12.63		0.00	0	
Total R2048 Option										0.00	0	3,46
Total For R2048										0.00	0	192,16
R209 On 04/08/2022 Bond Future			10.68767	70.75145	10.69609	70.70558		11.62		4,881,850.05	69	27,94
R209 On 03/11/2022 Bond Future			10.83155	68.65626	10.84482	68.58545		11.75		0.00	0	4,11
R209 On 02/02/2023 Bond Future			10.95809	69.82287	10.97015	69.75968		11.38		0.00	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	04/05/2023	Bond Future			11.07551	67.93610	11.08638	67.88012		11.47	0.00	0	
Total R209 Future												4,881,850.05	69	32,07
R209	On	04/08/2022	Bond Future	10.57	Call			1,065.93000	1.06593	1,076,450	10.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			1,757.33000	1.75733	1,721,980	10.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,091.18000	1.09118	1,101,950	10.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			1,727.39000	1.72739	1,692,290	10.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,116.88000	1.11688	1,127,900	10.96	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			1,697.97000	1.69797	1,663,120	10.96	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			429.14000	0.42914	437,890	10.24	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,150.44000	5.15044	5,088,380	10.24	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			2,607.55000	2.60755	2,642,360	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,734.75000	1.73475	1,698,750	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			67.46000	0.06746	68,890	10.38	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			9,368.54000	9.36854	9,299,160	10.38	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			133.07000	0.13307	135,900	10.33	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			7,864.64000	7.86464	7,796,660	10.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			4,304.35000	4.30435	4,351,340	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			933.35000	0.93335	909,530	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			1,260.23000	1.26023	1,280,870	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,134.17000	3.13417	3,084,000	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2,576.73000	2.57673	2,611,270	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			1,756.32000	1.75632	1,720,050	11.75	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			2,638.35000	2.63835	2,673,440	11.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			1,713.22000	1.71322	1,677,500	11.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,669.50000	2.66950	2,704,860	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,692.09000	1.69209	1,656,640	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,061.73000	3.06173	3,022,700	10.92	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			2,134.39000	2.13439	2,158,750	10.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,033.58000	3.03358	2,994,750	10.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			2,084.12000	2.08412	2,108,080	10.91	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,090.10000	3.09010	3,050,870	10.91	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			2,109.18000	2.10918	2,133,340	10.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			3,026.22000	3.02622	3,051,420	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,956.16000	2.95616	2,925,380	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			3,052.87000	3.05287	3,078,220	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,931.45000	2.93145	2,900,820	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,999.42000	2.99942	3,024,460	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			2,980.79000	2.98079	2,949,850	11.35	0.00	0	
Total R209 Option												0.00	0	28,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R209											4,881,850.05	69	60,57
R210	On	04/08/2022			224.46713	224.46713	223.45337	223.45337			0.00	0	1,02
R210	On	03/11/2022			224.88706	224.88706	223.78075	223.78075			0.00	0	
R210	On	02/02/2023			228.75250	228.75250	227.65466	227.65466			0.00	0	
R210	On	04/05/2023			229.87683	229.87683	228.78600	228.78600			0.00	0	
Total R210 Future											0.00	0	1,02
Total For R210											0.00	0	1,02
R213	On	04/08/2022			10.15019	85.35782	10.16462	85.28619		9.02	0.00	0	26,86
R213	On	03/11/2022			10.31993	83.08543	10.34101	82.98374		9.05	0.00	0	
R213	On	02/02/2023			10.47202	84.49582	10.49181	84.40298		8.58	0.00	0	
R213	On	04/05/2023			10.60669	82.47657	10.62518	82.39206		8.73	0.00	0	
Total R213 Future											0.00	0	26,86
R213	On	04/08/2022	9.88	Call			699.47000	0.69947	715,730	8.41	0.00	0	
R213	On	04/08/2022	9.88	Put			2,127.11000	2.12711	2,071,740	8.41	0.00	0	
R213	On	04/08/2022	9.89	Call			717.36000	0.71736	733,990	8.42	0.00	0	
R213	On	04/08/2022	9.89	Put			2,094.30000	2.09430	2,039,300	8.42	0.00	0	
R213	On	04/08/2022	9.90	Call			735.69000	0.73569	752,680	8.43	0.00	0	
R213	On	04/08/2022	9.90	Put			2,061.98000	2.06198	2,007,340	8.43	0.00	0	
R213	On	03/11/2022	9.84	Call			934.26000	0.93426	961,440	8.52	0.00	0	
R213	On	03/11/2022	9.84	Put			3,395.44000	3.39544	3,320,930	8.52	0.00	0	47
R213	On	03/11/2022	10.37	Call			2,057.37000	2.05737	2,104,920	8.96	0.00	0	
R213	On	03/11/2022	10.37	Put			1,917.79000	1.91779	1,863,650	8.96	0.00	0	26
R213	On	03/11/2022	9.13	Call			226.02000	0.22602	234,280	8.28	0.00	0	26
R213	On	03/11/2022	9.13	Put			6,338.90000	6.33890	6,245,470	8.28	0.00	0	
R213	On	03/11/2022	9.19	Call			256.72000	0.25672	266,000	8.27	0.00	0	47
R213	On	03/11/2022	9.19	Put			6,053.33000	6.05333	5,960,920	8.27	0.00	0	
R213	On	03/11/2022	10.40	Call			2,134.57000	2.13457	2,183,290	8.98	0.00	0	
R213	On	03/11/2022	10.40	Put			1,850.86000	1.85086	1,797,890	8.98	0.00	0	
R213	On	03/11/2022	9.98	Call			1,184.07000	1.18407	1,216,440	8.65	0.00	0	
R213	On	03/11/2022	9.98	Put			2,948.10000	2.94810	2,878,780	8.65	0.00	0	26
R213	On	03/11/2022	10.19	Call			1,623.20000	1.62320	1,663,690	8.83	0.00	0	
R213	On	03/11/2022	10.19	Put			2,355.25000	2.35525	2,294,050	8.83	0.00	0	47
R213	On	03/11/2022	10.38	Call			2,082.79000	2.08279	2,130,730	8.97	0.00	0	
R213	On	03/11/2022	10.38	Put			1,895.13000	1.89513	1,841,380	8.97	0.00	0	
R213	On	03/11/2022	10.39	Call			2,108.60000	2.10860	2,156,930	8.98	0.00	0	
R213	On	03/11/2022	10.39	Put			1,872.90000	1.87290	1,819,540	8.98	0.00	0	
R213	On	02/02/2023	10.21	Put			3,059.03000	3.05903	3,001,280	8.22	0.00	0	
R213	On	02/02/2023	10.35	Put			2,699.09000	2.69909	2,645,460	8.32	0.00	0	47
R213	On	02/02/2023	9.16	Call			364.15000	0.36415	374,380	7.85	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 Intert
R213	On	02/02/2023	Bond Future	9.16	Put		6.924.61000	6.92461	6,842,000	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,330.53000	1.33053	1,359,810	8.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,629.83000	3.62983	3,566,270	8.06	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		1,724.07000	1.72407	1,759,160	8.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		462.19000	0.46219	447,810	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,745.04000	1.74504	1,780,430	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,032.15000	3.03215	2,974,700	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,766.44000	1.76644	1,802,120	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,005.74000	3.00574	2,948,580	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,030.78000	2.03078	2,069,990	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,217.73000	2.21773	2,259,290	8.37	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		2,508.16000	2.50816	2,456,880	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,990.93000	7.99093	8,069,390	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,977.72000	2.97772	3,019,980	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		2,500.77000	2.50077	2,458,520	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,003.16000	3.00316	3,045,650	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,480.90000	2.48090	2,438,880	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,028.71000	3.02871	3,071,420	8.58	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,461.16000	2.46116	2,419,360	8.58	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	32,14
R214	On	04/08/2022	Bond Future			10.95225	67.83870	10.96049	67.79210	12.72	0.00	0	14,48
R214	On	03/11/2022	Bond Future			11.09118	65.55930	11.10385	65.48906	12.93	0.00	0	
R214	On	02/02/2023	Bond Future			11.21676	66.67260	11.22833	66.60961	12.52	0.00	0	
R214	On	04/05/2023	Bond Future			11.32780	64.58522	11.33828	64.52904	12.70	0.00	0	
Total R214 Future											0.00	0	14,48
R214	On	04/08/2022	Bond Future	10.97	Call		1,511.87000	1.51187	1,525,860	12.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,458.14000	1.45814	1,425,530	12.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,542.61000	1.54261	1,556,870	12.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,432.47000	1.43247	1,400,130	12.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,573.65000	1.57365	1,588,190	12.33	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,407.16000	1.40716	1,375,100	12.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,029.36000	3.02936	3,065,960	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,634.53000	1.63453	1,600,890	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,963.19000	2.96319	2,999,270	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,675.56000	1.67556	1,641,400	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,996.20000	2.99620	3,032,540	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,654.94000	1.65494	1,621,040	13.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,123.87000	3.12387	3,085,470	12.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R214	On	02/02/2023	Bond Future	11.09	Call			2,335.33000	2.33533	2,360,130	12.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,094.90000	3.09490	3,056,710	12.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,282.28000	2.28228	2,306,670	12.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,152.83000	3.15283	3,114,230	12.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,308.84000	2.30884	2,333,430	12.07	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,233.77000	3.23377	3,259,240	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,064.18000	3.06418	3,033,470	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,261.90000	3.26190	3,287,520	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,038.99000	3.03899	3,008,430	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			3,205.99000	3.20599	3,231,310	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,089.79000	3.08979	3,058,930	12.58	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	14,4€
Total for Bond												611,251,398.92	6,445	1,280,71
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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	

Contract 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	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			835.95900	835.95900	835.71900	835.71900				0.00	0	1,1
GOVI On 03/11/2022 GOVI			848.45900	848.45900	847.92500	847.92500				0.00	0	
GOVI On 02/02/2023 GOVI			862.81400	862.81400	862.37100	862.37100				0.00	0	
GOVI On 04/05/2023 GOVI			878.34700	878.34700	877.99300	877.99300				0.00	0	
Total GOVI Future										0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			164,590.00000	16.45900	166,990,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			164,490.00000	16.44900	166,890,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			164,390.00000	16.43900	166,790,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			274,950.00000	27.49500	280,290,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			275,150.00000	27.51500	280,490,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			275,050.00000	27.50500	280,390,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			115,310.00000	11.53100	119,740,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			115,510.00000	11.55100	119,940,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			115,410.00000	11.54100	119,840,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			251,230.00000	25.12300	254,770,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			251,130.00000	25.11300	254,670,000			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	Options Interest
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		251,330.00000	25.13300	254,870,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,11
Total for GOVI											0.00	0	1,11
AL37	On	04/08/2022	Index Future			829.04100	829.04100	830.76900	830.76900		0.00	0	
AL37	On	03/11/2022	Index Future			841.43800	841.43800	842.90300	842.90300		0.00	0	
AL37	On	02/02/2023	Index Future			855.67400	855.67400	857.26300	857.26300		0.00	0	
AL37	On	04/05/2023	Index Future			871.07800	871.07800	872.79200	872.79200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			952.39900	952.39900	951.87800	951.87800		0.00	0	
AL7T	On	03/11/2022	Index Future			966.64000	966.64000	965.78100	965.78100		0.00	0	
AL7T	On	02/02/2023	Index Future			982.99400	982.99400	982.23400	982.23400		0.00	0	
AL7T	On	04/05/2023	Index Future			1,000.69100	1,000.69100	1,000.02800	1,000.02800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			847.43000	847.43000	847.22200	847.22200		0.00	0	13
ALBI	On	03/11/2022	Index Future			860.10200	860.10200	859.59600	859.59600		0.00	0	
ALBI	On	02/02/2023	Index Future			874.65400	874.65400	874.24000	874.24000		0.00	0	
ALBI	On	04/05/2023	Index Future			890.40000	890.40000	890.07700	890.07700		0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	04/08/2022	Index Future			323.42000	323.42000	321.63300	321.63300		0.00	0	73
IGOV	On	03/11/2022	Index Future			328.33500	328.33500	326.40900	326.40900		0.00	0	
IGOV	On	02/02/2023	Index Future			333.96700	333.96700	332.04600	332.04600		0.00	0	
IGOV	On	04/05/2023	Index Future			340.05500	340.05500	338.13700	338.13700		0.00	0	
Total IGOV Future											0.00	0	77
Total For IGOV											0.00	0	77
Total for Index											0.00	0	90
JIBAR F	On	15/06/2022	Jibar Future			4.95500	95.04500	4.95500	95.04500		0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.04500	94.95500	5.06500	94.93500		0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.39000	94.61000	5.38000	94.62000		0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.49500	94.50500	5.52500	94.47500		0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			5.81000	94.19000	5.80000	94.20000		0.00	0	
JIBAR F	On	16/11/2022	Jibar Future			5.92000	94.08000	5.91000	94.09000		0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.21000	93.79000	6.20000	93.80000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 15/03/2023 Jibar Future			6.69500	93.30500	6.69500	93.30500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.05000	92.95000	7.09000	92.91000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.23000	92.77000	7.26000	92.74000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.35500	92.64500	7.38500	92.61500				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.45500	92.54500	7.49500	92.50500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										611,251,398.92	6,445	1,283,04
ABCPI3 On 07/12/2023 Spot Bond			2.23700	326.45557	2.23700	326.37287				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.13186				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.16080				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.90628	9.65000	103.87937				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.24500	93.10164	11.24500	93.07366				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.88840				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.16595				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.34422				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.88952				0.00	29,000,000,000	13,000,000,000
Total ABFN18 SPOT										0.00	29,000,000,000	13,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	29,000,000,000	13,000,000,000
ABFN2: On 30/05/2022 Spot Bond					0.00000	99.94278				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.49519				0.00	900,000,000	450,000,000
Total ABFN22 SPOT										0.00	900,000,000	450,000,000
Total For ABFN22										0.00	900,000,000	450,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.12834				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.51677				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.89809				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.63254				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.53450				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.38135				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.35875				0.00	2,500,000,000	2,500,000,000
Total ABFN32 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABFN32										0.00	2,500,000,000	2,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.49723				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.50609				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.07270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.41974				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.15024				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.23923				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.35845				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.71589				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.57377				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.58970				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.60113				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.94816				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.15417				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.03024				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4! On 30/03/2024 Spot Bond					0.00000	101.00053				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.37274				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.91780				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5! On 30/03/2031 Spot Bond					0.00000	100.71816				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5! On 14/02/2025 Spot Bond					0.00000	100.07558				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5! On 14/02/2027 Spot Bond					0.00000	100.08041				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5! On 14/02/2029 Spot Bond					0.00000	100.08448				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.53508				0.00	0	100,000,0€
Total ABJ01 SPOT										0.00	0	100,000,0€
Total For ABJ01										0.00	0	100,000,0€
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.38127				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.63903				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.04040				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.10411				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ05										0.00	0	
ABK104 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	151.12100				0.00	0	
Total ABK104 SPOT										0.00	0	
Total For ABK104										0.00	0	
ABK104 On 13/03/2024 Spot Bond			100.00000	38.35637	100.00000	38.26458				0.00	0	
Total ABK104/I2025 SPOT										0.00	0	
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.45000	2.45000	2.45000	160.23822				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.47000	3.47000	3.47000	212.07173				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	238.31504				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.21500	7.21500	7.21500	102.20575				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.16500	8.16500	8.16500	113.24899				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.74500	102.18056	5.74500	102.16490			4,596,000,000.00		800,000	200,00
Total ABS15 SPOT									4,596,000,000.00		800,000	200,00
Total For ABS15									4,596,000,000.00		800,000	200,00
ABS16 On 11/11/2025 Spot Bond			7.85500	108.00427	7.85500	107.98166			0.00		0	
Total ABS16 SPOT									0.00		0	
Total For ABS16									0.00		0	
ABS17 On 11/11/2027 Spot Bond			8.57500	109.28320	8.57500	109.25826			0.00		0	
Total ABS17 SPOT									0.00		0	
Total For ABS17									0.00		0	
ABS18 On 26/09/2023 Spot Bond			6.18500	106.24487	6.18500	106.22728			0.00		0	
Total ABS18 SPOT									0.00		0	
Total For ABS18									0.00		0	
ABS7 On 11/09/2026 Spot Bond			8.72000	102.09982	8.72000	102.07614			0.00		0	768,331,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	768,331,70
Total For ABS7										0.00	0	768,331,70
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.23835	100.00000	13.20921				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.34800	330.66604	1.34800	330.59028				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.04000	11.04000	11.04000	103.87539				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.20143				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.16601				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.01255				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.16277				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.16277				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.19293				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.19293				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.18248				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL204 On 14/02/2023 Spot Bond					0.00000	176.83322				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.10605				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.73564				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.08907				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.30754				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.05852				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.90809				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.68464				0.00	600,000,000	300,000,000
Total AGL03 SPOT										0.00	600,000,000	300,000,000
Total For AGL03										0.00	600,000,000	300,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.89292				0.00	1,200,000	300,000
Total AGT01 SPOT										0.00	1,200,000	300,000
Total For AGT01										0.00	1,200,000	300,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.17914				0.00	1,200,000	300,000
Total AGT02 SPOT										0.00	1,200,000	300,000
Total For AGT02										0.00	1,200,000	300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.26808				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.03679				0.00	0	
Total AGT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.53115				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.55111				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.46500	100.21368	8.46500	100.19073				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.58124				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.68158				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.80680				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.47835				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01404				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.75000	105.01213	7.75000	104.99007				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01115				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.01651				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.01981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.50232				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.07129				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.42277				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01643				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.01970				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04256				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.15482				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.23993				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01807				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01684				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02135				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.01979				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.52515				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.04501				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.90500	104.15643	7.90500	104.13437				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.35200	101.57716	8.35200	101.55420				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.08500	89.43729	12.08500	89.40830				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.50000	190.54405	5.50000	190.47920				0.00	0	50,000,00
Total AIRL01 SPOT										0.00	0	50,000,00
Total For AIRL01										0.00	0	50,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.15537				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.05691				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.47549				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.27280				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.34847				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.04031				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.27490				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.80000	253.74937	4.80000	253.66755				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.30000	220.72853	5.30000	220.65440				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.34000	202.54483	4.34000	202.48213				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.28516				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.99003				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.71500	118.60644	4.71500	118.56837				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.01564				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.03019				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.18273				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.64997				0.00	0	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 ASN209 SPOT										0.00	0	500,000,00
Total For ASN209										0.00	0	500,000,00
ASN21 On 29/08/2022 Spot Bond					0.00000	99.91534				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.28162				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.02155				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.09689				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.11431				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.01635				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.27874				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.04332				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.09541				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.09850				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	111.56978				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 28/02/2033 Spot Bond			4.90000	4.90000	4.90000	103.50233				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.20721				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.36879				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.21875				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.48032				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.82500	117.00590	4.82500	116.96800				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.11310				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.01557				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.26575				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.92795				0.00	0	
Total ASN365 SPOT										0.00	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 ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.47861				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.23390				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.77909				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.52991				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.19168				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.19168				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.62762				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.05809				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.10426				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.13910				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.05100				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.22825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	99.80849				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.83699				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	100.98531				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	101.01530				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	101.31516				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.78209				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	104.63492				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.52120				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	100.52624				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.95957				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.54202				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.33793				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.40202				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.83819				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.41359				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	106.06300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.47879				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.78056				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.07041				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.07041				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.36899				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.86000	100.76578	9.86000	100.73915			11,832,000,000.00	1,200,000	300,000	
Total ASN508 SPOT									11,832,000,000.00	1,200,000	300,000	

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 ASN508										11,832,000,000.00	1,200,000	300,000
ASN50: On 21/12/2026 Spot Bond			9.04000	100.35596	9.04000	100.33159				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.59000	99.12871	9.59000	99.10320				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.59000	99.12871	9.59000	99.10320				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.88273	9.10000	102.85750				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.50661	11.05000	103.47586				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.49089	11.00000	103.46028				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.33366	10.50000	103.30445				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.33366	10.50000	103.30445				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.93950				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.31420				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.05283				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.36512	10.60000	103.33563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.47000	100.48447	10.47000	103.29510				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	103.34939	10.55000	103.32003				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	102.13123				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.49389				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	99.79871				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	100.94752				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	101.01561				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	101.36063				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	100.93564				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 18/03/2024 Spot Bond					0.00000	102.82978				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2023 Spot Bond			9.22000	102.93051	9.22000	102.90489				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59(On 11/04/2023 Spot Bond					0.00000	100.67586				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.58095				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.45842				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.46537				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.91343				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.29688				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.39208				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	101.21810				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.31533				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	101.12890				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	99.99959				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.25181				0.00	0	
Total ASN619 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.07042				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.88750				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.88712				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.21059				0.00	0	500,000,00
Total ASN633 SPOT										0.00	0	500,000,00
Total For ASN633										0.00	0	500,000,00
ASN63: On 20/06/2026 Spot Bond					0.00000	101.32720				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.77312				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.38331				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.38127				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.76125				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.11336				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.98134				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.05369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667: On 02/04/2026 Spot Bond					0.00000	100.90977				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669: On 29/06/2026 Spot Bond					0.00000	101.01727				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679: On 20/06/2026 Spot Bond					0.00000	101.27232				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681: On 20/06/2026 Spot Bond					0.00000	101.32543				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682: On 31/08/2026 Spot Bond					0.00000	101.75191				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683: On 22/06/2026 Spot Bond					0.00000	101.92997				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.09375				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.38162				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.36932				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.73978				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.35867				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70(On 20/06/2026 Spot Bond					0.00000	101.14833				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70(On 20/06/2026 Spot Bond					0.00000	101.15719				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70(On 20/06/2024 Spot Bond					0.00000	101.03330				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70(On 09/11/2026 Spot Bond					0.00000	100.22594				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71(On 04/05/2024 Spot Bond					0.00000	100.23251				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71(On 19/08/2023 Spot Bond					0.00000	100.06299				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71(On 31/03/2032 Spot Bond					0.00000	101.12858				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71(On 15/09/2033 Spot Bond					0.00000	101.64279				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71(On 30/09/2022 Spot Bond					0.00000	100.75548				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71(On 30/09/2024 Spot Bond					0.00000	100.83931				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72(On 12/06/2024 Spot Bond					0.00000	101.29157				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72(On 15/10/2022 Spot Bond					0.00000	100.57258				0.00	0	
Total ASN724 SPOT										0.00	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 ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.78786				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.35497				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.89623				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.12422				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.10404				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.12175				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.05412				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.33286				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	99.91195				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.42895				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.34975				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.29384	9.29384	9.29384	108.89589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.64297				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.71461				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.20062				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	101.04973				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.38588				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.32977				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.33041				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.37614				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.09219				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.80873				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.95801				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 01/07/2022 Spot Bond					0.00000	100.83208				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.83621				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.70899				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76254				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.76596				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.75601				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.91917				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.91659				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.80305				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.68334				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.68334				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.64281				0.00	0	
Total ASN834 SPOT										0.00	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 ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.59312				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.52870				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.52395				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.52395				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.54160				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.12875				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.36555				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.36959				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.38170				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.46065				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.45699				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.14959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.13614				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.02586				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.36942				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01466				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.84252				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.75000	99.95202	6.75000	99.93389				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.79751				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.73533				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.31463				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.10500	9.10500	9.10500	103.37456				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.65000	11.65000	11.65000	103.43364				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.81239				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.05055				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.05122				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.94240				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.47326				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.03822				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.07512				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.39083				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.61474				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.51479				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.31376				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.38984				0.00	0	
Total BAYA85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.37100				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.55616				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.57087				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.36404				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.51981				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.27672				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.31432				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.27630				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.57981				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.87668				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.61809				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.58065				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.76314				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.96110				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.58016				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.59500	8.59500	8.59500	98.66737				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.33073				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.14089				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.37936				0.00	0	230,000,00
Total BDX33 SPOT										0.00	0	230,000,00
Total For BDX33										0.00	0	230,000,00
BDX34 On 14/08/2024 Spot Bond					0.00000	100.09825				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.42684				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.55317				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX37 On 16/09/2033 Spot Bond					0.00000	80.78767				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.45204				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.75677				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.89500	103.68471	7.89500	103.66276				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.82087				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.87864				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.78311				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.66479				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.13369				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.05473				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.56920				0.00	0	
Total BID10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.64500	104.37575	6.64500	104.35721				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.08302				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.19509				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.56747				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.29594				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.44930				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.79546				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.26300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.03300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.48000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.88900				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	101.17761				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.75103				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.06310				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.81953				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.18209				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.80757				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.34617				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.10575				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.41314				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.85401				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.27981				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.29229				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.09087				0.00	0	500,000,00
Total BPPF31 SPOT										0.00	0	500,000,00
Total For BPPF31										0.00	0	500,000,00
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.23791				0.00	2,000,000,000	2,000,000,00
Total BPPF32 SPOT										0.00	2,000,000,000	2,000,000,00
Total For BPPF32										0.00	2,000,000,000	2,000,000,00
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.25170				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.96999				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.42330				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.11119				0.00	0	600,000,00
Total CBL29 SPOT										0.00	0	600,000,00
Total For CBL29										0.00	0	600,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.33547				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.09000	109.85897	8.09000	109.83503				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.34000	111.32716	8.34000	111.30218				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.94000	107.58115	8.94000	107.55558				0.00	0	80,000,00
Total CCT03 SPOT										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT03										0.00	0	80,000,00
CCT04 On 17/07/2027 Spot Bond			10.36000	10.36000	10.36000	103.13791				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.47291				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.90710				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.90100				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.65799				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.69972				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.03101	4.77000	103.31000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.13012				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.66000	106.73863	7.66000	106.71684				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.40051	8.70700	108.96600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.37783				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.48637				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.93077				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.22600	10.98000	101.19660				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	113.92300	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.09540				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.10370				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.10234				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.15000	149.59397	5.15000	149.54421				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.59000	147.93544	5.59000	147.88449				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.06386				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.90500	103.36265	6.90500	103.34333				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	101.27098				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.03322				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.30500	107.96902	7.30500	107.94797				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.45749				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.77365				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.81632				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.37071				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	100.68804				0.00	0	
Total CLN505 SPOT										0.00	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 CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.37321				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.94000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.17739				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.89371	9.96000	101.86673				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.69694	10.01000	100.67046				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.01921				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.87113	9.60000	103.84407				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.23182				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.98226				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.90306	9.20000	101.87804				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.90168				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.67813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.90882				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.11679				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.23182				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.18412				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.61156				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.82000	105.06709	9.82000	105.03926				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.92318				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.46433				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.69698				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	149.07900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.92703				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	102.21422				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.29000	105.11112	9.29000	105.08474				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.34000	103.37424	9.34000	103.34859				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.43000	102.51834	9.43000	102.49267				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.66060				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.10795				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.16074				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.03621				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.77222				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	120.96500				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.18971				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.24323	10.19000	100.29200				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.29000	102.93005	9.29000	102.90466				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.53885				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.15874				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.54356				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.79701				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.17550				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.52000	101.72743	9.52000	101.70172				0.00	0	50,000.00
Total CLN571 SPOT										0.00	0	50,000.00
Total For CLN571										0.00	0	50,000.00
CLN57 On 12/11/2025 Spot Bond					0.00000	100.17212				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.17672				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.22108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.29033				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.58624				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.90835				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.19861				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.93080				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.41140				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.59396				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.27967				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.98389				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.32597				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.13040				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 18/06/2024 Spot Bond					0.00000	101.15532				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.52674				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.16374				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.57000	152.40697	3.57000	122.65050				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.23782				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.95322				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.03569				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.04869				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.85881				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.21653				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.15532				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.15532				0.00	0	
Total CLN601 SPOT										0.00	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 CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.63498				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.25698				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60: On 12/08/2022 Spot Bond					0.00000	100.14950				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60: On 14/04/2026 Spot Bond					0.00000	102.47813				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	100.60658				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	100.01593				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.32000	100.67426	9.32000	100.64921				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/07/2022 Spot Bond					0.00000	100.47994				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611: On 14/04/2026 Spot Bond					0.00000	102.76776				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	101.34636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.01437				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.19475				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.86300				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.32487				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.46734				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	99.98827				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.38478				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.46654				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.47274				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			6.86500	104.37747	6.86500	104.35801				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.05994				0.00	0	300,000,00
Total CLN626 SPOT										0.00	0	300,000,00
Total For CLN626										0.00	0	300,000,00
CLN627 On 31/07/2034 Spot Bond					0.00000	90.51074				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.20000	63.93659	12.20000	84.44008				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.13428				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.99000	101.19114	9.99000	101.16389				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.05937				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.03993				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.93187				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.21380				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.80379				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.01391				0.00	0	
Total CLN636 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.05881				0.00	0	500,000,00
Total CLN637 SPOT										0.00	0	500,000,00
Total For CLN637										0.00	0	500,000,00
CLN63: On 19/02/2023 Spot Bond					0.00000	100.34467				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.07016				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.53424				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.01415				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.13457				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.63165				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.13645				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.19753				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	99.91119				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.05881				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.03402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.05881				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.31691				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.33060				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.65909				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.18500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.13200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.73100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.09726				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	101.02155				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.08376				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.12980				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.80854				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.98111				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.07205				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22248	153.16462	4.22248	124.43450				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.22248	153.16462	4.22248	124.43530				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.07489				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.08244				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.09346				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.14968				0.00	0	
Total CLN680 SPOT										0.00	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 CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.90690				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.24792				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.04750				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.07587				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.38340				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.27062				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.27042				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.12004				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.93137				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.12020				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.13016				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.50457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.97915				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.33725				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.91859				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.15330				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.68915				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.53062				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.07202				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.08622				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.24168				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.09509				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.46371				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.70788				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.09933				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.13227				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.10218				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.10218				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.10218				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.49790				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.12748				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.49049				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.81433				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.27598				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.52782				0.00	0	
Total CLN723 SPOT										0.00	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 CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.01536				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.01536				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.01536				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.03308				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.03308				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.03308				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.03926				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.08311				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.72528				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.14824				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.75340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.21072				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.26382				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	110.32600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.41896				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.05691				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.17271				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.33556				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.63936				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	99.89244				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.12015				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN748 On 31/01/2030 Spot Bond					0.00000	100.37963				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	101.23130				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.84760				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.33073				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.77995				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.81759				0.00	0	
Total CLN759 SPOT										0.00	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 CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.76494				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.87734				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.30013				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.45771				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.11447				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.33073				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.17169				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	102.71420				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	100.15423				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.43516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.40733				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.92067				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.39627				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.57000	6.57000	6.57000	119.09401				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.90305				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	99.88412				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.32042				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.32353				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.78989				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.38272				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 31/01/2027 Spot Bond					0.00000	100.33912				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.34597				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.08609				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.97823				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.08609				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.17426				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	103.03794				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	100.30519				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN794 SPOT										0.00	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 CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.08615				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.38299				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.38571				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.38571				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	99.89555				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.53159				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.32540				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.74890				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.38894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.89501				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.34535				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.11741				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.59500	98.69006	8.59500	98.66737				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.12697				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.62178				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN813 On 01/10/2022 Spot Bond					0.00000	101.27333				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.12607				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN815 On 04/10/2022 Spot Bond					0.00000	101.12607				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN816 On 31/01/2025 Spot Bond					0.00000	100.38286				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN817 On 31/07/2025 Spot Bond					0.00000	100.38308				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	100.38894				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.32043				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.52067				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.34905				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.39376				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.13853				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.13853				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.13822				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.24500	103.52091	8.24500	103.49794				0.00	0	
Total COJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.56000	107.79209	10.56000	107.76162				0.00	0	140,000,00
Total COJ08 SPOT										0.00	0	140,000,00
Total For COJ08										0.00	0	140,000,00
COJG0 On 09/06/2024 Spot Bond			9.30500	106.30808	9.30500	106.28153				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.74000	102.43569	7.74000	102.41444				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.35000	92.69778	12.35000	92.66744				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.94000	93.36544	10.94000	93.33812				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.10500	10.10500	10.10500	107.18628				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.55866				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.46761				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01324				0.00	0	30,000,000,00
Total DSY01 SPOT										0.00	0	30,000,000,00
Total For DSY01										0.00	0	30,000,000,00
DSY02 On 21/11/2024 Spot Bond					0.00000	101.27834				0.00	850,000,000	850,000,00
Total DSY02 SPOT										0.00	850,000,000	850,000,00
Total For DSY02										0.00	850,000,000	850,000,00
DSY03 On 21/11/2024 Spot Bond			9.69000	9.69000	9.69000	101.80482				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.61796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.32211				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.16500	104.48238	7.16500	104.46206				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	61.03182	100.00000	60.89525				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	61.03182	100.00000	60.89525				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.68500	105.79033	7.68500	105.76829				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	102.59479	9.69000	102.56797				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.59479	9.69000	102.56797				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.89000	101.19108	9.89000	101.16409				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.24500	93.05256	12.24500	93.02202				0.00	0	420,000,00
Total DV29 SPOT										0.00	0	420,000,00
Total For DV29										0.00	0	420,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	102.70335	10.10000	102.67540				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.70335	10.10000	102.67540				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.00927				0.00	0	750,000,00
Total DVF22B SPOT										0.00	0	750,000,00
Total For DVF22B										0.00	0	750,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.48249				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.34628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.67780				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.12917				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.47212				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.26983				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.55407				0.00	0	2,000,000.00
Total DVFB25 SPOT										0.00	0	2,000,000.00
Total For DVFB25										0.00	0	2,000,000.00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.25479				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.27373				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.37624				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.29172				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.54762				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.88824				0.00	0	4,000,000.00
Total DVFB31 SPOT										0.00	0	4,000,000.00
Total For DVFB31										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.33880				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.38781				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.21500	106.51755	7.21500	106.49704				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.06000	114.90888	5.06000	114.87120				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.71500	105.12333	4.71500	105.08958				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	141.52144	2.25000	141.48548				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76500	153.61218	3.76500	153.56708				0.00	0	3,301,100,00
Total EL28 SPOT										0.00	0	3,301,100,00
Total For EL28										0.00	0	3,301,100,00
EL29 On 19/11/2029 Spot Bond			3.62200	141.49924	3.62200	141.45826				0.00	0	730,000,00
Total EL29 SPOT										0.00	0	730,000,00
Total For EL29										0.00	0	730,000,00
EL30 On 29/07/2030 Spot Bond			3.66500	138.25582	3.66500	138.21540				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.75000	117.26945	4.75000	117.23179				0.00	0	300,000,00
Total EL31 SPOT										0.00	0	300,000,00
Total For EL31										0.00	0	300,000,00
EL36 On 31/01/2036 Spot Bond			4.68500	107.24896	4.68500	107.21462				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	141.52144	2.25000	141.48548				0.00	0	
Total EL36/I2038 SPOT										0.00	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 EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	153.47805				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.00028				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	117.08894				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.22400				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	113.72406				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	105.69328				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	101.93821				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	103.59456				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	85.69593				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.58381				0.00	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 ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	92.20749				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	94.79114				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.00000	100.70093	10.00000	100.67423				0.00	0	30,000,00
Total EMM03 SPOT										0.00	0	30,000,00
Total For EMM03										0.00	0	30,000,00
EMM04 On 16/05/2028 Spot Bond			11.90500	11.90500	11.90500	93.32623				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.95500	11.95500	11.95500	97.54213				0.00	0	846,666,60
Total EMM05 SPOT										0.00	0	846,666,60
Total For EMM05										0.00	0	846,666,60
EMM06 On 23/06/2025 Spot Bond			10.09000	10.09000	10.09000	104.52950				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.09000	10.09000	10.09000	104.81190				0.00	0	40,000,00
Total EMM07 SPOT										0.00	0	40,000,00
Total For EMM07										0.00	0	40,000,00
EMM07 On 17/07/2032 Spot Bond			11.90500	11.90500	11.90500	75.99163				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.20500	11.20500	11.20500	103.04221				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.90500	11.90500	11.90500	97.22564				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.81095				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	101.25884				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.19160				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.16198				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.19883				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.87167				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.92713				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.33528				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.18592				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.17255				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.09627				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.86539				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.44032				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.54636				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.75520				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.31138				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.02054				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.74161				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.16412				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.54449				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.07923				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.08671				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	100.08288				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	100.09037				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.36887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.24437			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.08311			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.07437			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.08183			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.51500	105.57855	6.51500	105.55985			0.00	0	1,300,000,00
Total ES23 SPOT									0.00	0	1,300,000,00
Total For ES23									0.00	0	1,300,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.34330	10.00000	103.31544			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.09000	97.20798	9.09000	97.18437			0.00	0	3,500,000,00
Total ES26 SPOT									0.00	0	3,500,000,00
Total For ES26									0.00	0	3,500,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.16381	7.85000	101.14252			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.50500	76.48437	11.51000	76.43553		11,044,800,000,000.00	960,000,000	800,000,00	
Total ES33 SPOT								11,044,800,000,000.00	960,000,000	800,000,00	
Total For ES33								11,044,800,000,000.00	960,000,000	800,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.47127	7.50000	101.45097			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.89500	75.04330	11.90000	74.98990		1,750,349,250,000.00	147,150,000	1,566,050,00	
Total ES42 SPOT								1,750,349,250,000.00	147,150,000	1,566,050,00	
Total For ES42								1,750,349,250,000.00	147,150,000	1,566,050,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.73047	8.50000	100.70756				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.19342				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.61121				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.20371				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.10747				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.25950				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.09545				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38375				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.85527				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.28544				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.30820				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.01441				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.01779			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.01865			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.18859			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.10576			0.00	0	800,000,00
Total FRB23 SPOT									0.00	0	800,000,00
Total For FRB23									0.00	0	800,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.22226			0.00	800,000	200,00
Total FRB24 SPOT									0.00	800,000	200,00
Total For FRB24									0.00	800,000	200,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.57906			0.00	800,000	200,00
Total FRB25 SPOT									0.00	800,000	200,00
Total For FRB25									0.00	800,000	200,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.00861			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.67000	109.96222	8.67000	109.93658			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.13548			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.70916			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.59000	99.41767	8.59000	99.39483		10,308,000,000.00		1,200,000	300,00

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 FRB30 SPOT									10,308,000,000.00	1,200,000	300,00
Total For FRB30									10,308,000,000.00	1,200,000	300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.03500			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.24800	326.40393	2.24800	326.32115			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	160.21758			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.54000	211.34214	3.54000	211.28125			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	111.95513			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	231.99854			0.00	0	10,000,00
Total FRBI33 SPOT									0.00	0	10,000,00
Total For FRBI33									0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			4.95000	100.70447	4.95000	100.67166			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.95000	102.61168	4.95000	102.57811			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.89000	7.89000	7.89000	83.11634			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.94000	7.94000	7.94000	82.27518			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	154.97749			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.04407				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.31360				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.40196				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.04524				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.01439				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.21065				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	117.46319				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.25656				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.09077				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	115.36444				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.06350				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.33204				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.09832				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.10104				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.72271				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.50760				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.94490				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.76126				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.05170				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	99.98346				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.85820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.04217				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.18926				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.29919				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.20738				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.29539				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.40762				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.17508				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.29895				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.44045				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.20147				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.80215				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 20/12/2022 Spot Bond					0.00000	101.68644				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.83937				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32(On 27/12/2022 Spot Bond					0.00000	99.98286				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.24636				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.54570				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.98609				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.91163				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.59791				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.47643				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.52574				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.08460				0.00	600,000,000	300,000,000
Total FRC343 SPOT										0.00	600,000,000	300,000,000
Total For FRC343										0.00	600,000,000	300,000,000
FRC34(On 15/10/2022 Spot Bond					0.00000	100.58593				0.00	0	
Total FRC344 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.39087				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.93789				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.58786				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.49436				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.41390				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.59465				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.78151				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.50275				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.56934				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.51333				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.51763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.24004				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.56422				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.41790				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	100.90367				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.20441				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	102.04031				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.32843				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.74386				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	101.70413				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.96726				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.97596				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	100.53257				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.53005				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.05593				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.79848				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.58713				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.57833				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.08104				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.30726				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.21925				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.08164				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.08164				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.08022				0.00	0	
Total FRC386 SPOT										0.00	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 FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.08022				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.32645				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.46774				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.55274				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond					0.00000	100.32297				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.55274				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.21474				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.15892				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.46770				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.54393				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.19910				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.58951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.78796				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.30231				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	103.65548				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.33511				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.10991				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.23915				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.86271				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.08369				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.07756				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.39500	108.53977	4.39500	108.50609				0.00	0	10,000,00
Total FRI33 SPOT										0.00	0	10,000,00
Total For FRI33										0.00	0	10,000,00
FRI38 On 31/01/2038 Spot Bond			4.56500	120.83127	4.56500	120.79298				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.59638				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.72615				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.46730				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.31941				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.88713				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.52643				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.49234				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.51437				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.82138				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.50700				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.00108				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.13800	4.13800	4.13800	110.82524				0.00	0	
Total FRS100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.53500	4.53500	4.53500	121.24383				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.04378				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.67500	119.19493	4.67500	119.15680				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.75000	231.96772	4.75000	231.89323				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.81500	117.15033	4.81500	117.11241				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	231.26260				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.30000	156.81882	3.30000	156.77451				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	108.36208	3.70500	108.33026				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.61500	120.08419	4.61500	120.04597				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.90000	228.83511	4.90000	228.76071				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.95000	227.80229	4.95000	227.72793				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.83000	158.72122	2.83000	158.67841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.98000	227.18530	4.98000	227.11096				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.81500	117.15033	4.81500	117.11241				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.15000	204.59568	4.15000	204.53338				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.56500	106.88556	5.56500	106.84880				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.04000	205.79386	4.04000	205.73180				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.10000	205.13931	4.10000	205.07713				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.49000	217.00016	5.49000	216.92618				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.51500	107.53534	5.51500	107.49850				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.81500	4.81500	4.81500	117.11241				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.79500	115.64263	4.79500	117.40189				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.91000	207.22024	3.91000	207.15848				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.26000	221.52334	5.26000	221.44918				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.04000	205.79386	4.04000	205.73180				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.04000	205.79386	4.04000	205.73180				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.44100	212.46086	3.44100	212.40020				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.60000	155.61896	3.60000	155.57371				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.39000	202.00905	4.39000	201.94624				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.43000	201.58158	4.43000	201.51870				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.57000	155.73844	3.57000	155.69329				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			3.90500	207.27531	3.90500	207.21356				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	201.41198				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.33579				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.54430				0.00	0	
Total FRS171 SPOT										0.00	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 FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.59963				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	101.14593				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.05411				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	170.15452				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	132.63266				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	170.59954				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	138.27198				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.24273				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.28545				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.16271				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	99.99987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.66618				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.05526				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	100.94459				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 06/07/2022 Spot Bond					0.00000	101.46295				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 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	101.08460				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.68702				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.10510				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	106.46219				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.08394				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	104.78496				0.00	0	
Total FRS240 SPOT										0.00	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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.89969				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.27384				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.06903				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	102.97499				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.92634				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 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	
FRS25 On 22/02/2024 Spot Bond					0.00000	95.95100				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.28988				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	103.18436				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.53802				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.81456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.06779				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	104.34999				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.07548				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	100.03893				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.44038				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	95.61419				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.06932				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.04694				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 30/09/2024 Spot Bond					0.00000	101.33421				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.48878				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.43466				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.13182				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.78000	9.78000	9.78000	100.65496				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.78000	9.78000	9.78000	100.65496				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.45581				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	97.95078				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.11400	11.11400	11.11400	94.30169				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	92.44612				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	84.11817				0.00	0	
Total FRS292 SPOT										0.00	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 FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	88.59243				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	100.00000				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.09663				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	329.62539				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.28000	330.99118	1.28000	330.91596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.29000	1.29000	1.29000	330.86803				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.28821				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.51500	112.83826	4.51500	112.80266				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.27000	72.81578	4.27000	116.12322				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	159.12803				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	157.98653				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.35000	2.35000	2.35000	325.84212				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.20500	6.20500	6.20500	102.95257				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.83000	111.56017	7.83000	111.53662				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.84000	108.50245	7.84000	108.47941				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.47000	105.11426	8.47000	105.09045				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			8.71000	107.90339	8.71000	107.87839				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.60000	110.51688	8.60000	110.49118				0.00	0	590,000,00
Total FRX28 SPOT										0.00	0	590,000,00
Total For FRX28										0.00	0	590,000,00
FRX30 On 31/01/2030 Spot Bond			9.54500	104.19628	9.54500	104.16945				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.93500	99.96256	9.93500	99.93580				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.01500	104.72649	10.01500	104.69854				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.19500	74.74102	11.19500	74.71878				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.38349				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.10238				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.09831				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.10105				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.10185				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.44347				0.00	0	
Total FST3A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FST3A2										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.47287				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.48754				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.43642				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.58878				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.15799				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.24264				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.01632				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.01801				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.02381				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.74000	118.25450	3.74000	118.21974				0.00	0	100,000,00
Total GRL35 SPOT										0.00	0	100,000,00
Total For GRL35										0.00	0	100,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.90903				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.78400	105.49127	6.78400	105.47204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.85569				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.10000	106.00164	7.10000	105.98144				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.53872				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.26882				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.29599				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.90114				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.76924				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.90163				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.20944				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.98994				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.93456				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.62465				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.37861				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.40738				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.95931				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.86972				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.29444				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.73208				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.85517				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.10621				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.10384				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.83533				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.85236				0.00	0	
Total GRT48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.29355				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.98230				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.65777				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.13238				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.01569				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.79576				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.28208				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.54276				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.75288				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.32954				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.23599				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87269				0.00	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 HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85748				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.94348				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.94000	327.85393	1.94000	327.77351				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.24000	2.24000	2.24000	335.76927				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.18500	103.47665	10.18500	103.44826				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.64500	80.43145	4.64500	108.74095		139,350,000,000.00		30,000,000,000	10,000,000,00	
Total HWAY33 SPOT								19,350,000,000,000.00		30,000,000,000	10,000,000,00	
Total For HWAY33								19,350,000,000,000.00		30,000,000,000	10,000,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.35000	89.25503	11.35000	89.22781		49,747,213,440,000.00		4,383,014,400	5,185,753,60	
Total HWAY34 SPOT								19,747,213,440,000.00		4,383,014,400	5,185,753,60	
Total For HWAY34								19,747,213,440,000.00		4,383,014,400	5,185,753,60	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.99954	100.00000	11.97268				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.43500	88.23933	11.43500	88.21222				0.00	0	103,290,000,00
Total HWAY35 SPOT										0.00	0	103,290,000,00
Total For HWAY35										0.00	0	103,290,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.99695	100.00000	11.97010				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.59656				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF12 On 29/07/2022 Spot Bond					0.00000	100.42881				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.93406				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.08000	161.81521	2.15000	161.48278			056,350,356,320,000.00	988,629,979,000	754,080,652,800	
Total I2025 SPOT									6,350,356,320,000.00	988,629,979,000	754,080,652,800	
Total For I2025									6,350,356,320,000.00	988,629,979,000	754,080,652,800	
I2029 On 31/03/2029 Spot Bond			3.18000	118.96103	3.27000	118.25393			960,855,835,124,000.00	616,621,331,800	301,187,378,900	
Total I2029 SPOT									9,855,835,124,000.00	616,621,331,800	301,187,378,900	
Total For I2029									9,855,835,124,000.00	616,621,331,800	301,187,378,900	
I2033 On 28/02/2033 Spot Bond			3.83000	114.46571	3.89500	113.73191			301,500,122,866,000.00	600,913,870,200	378,252,902,000	
Total I2033 SPOT									1,500,122,866,000.00	600,913,870,200	378,252,902,000	
Total For I2033									1,500,122,866,000.00	600,913,870,200	378,252,902,000	
I2038 On 31/01/2038 Spot Bond			3.88000	131.64282	3.91500	131.02414			144,416,473,040,000.00	552,684,658,000	411,633,539,400	
Total I2038 SPOT									14,416,473,040,000.00	552,684,658,000	411,633,539,400	
Total For I2038									14,416,473,040,000.00	552,684,658,000	411,633,539,400	
I2046 On 31/03/2046 Spot Bond			3.90000	119.63443	3.95000	118.59930			188,438,788,120,000.00	561,138,150,800	445,527,819,000	
Total I2046 SPOT									18,438,788,120,000.00	561,138,150,800	445,527,819,000	
Total For I2046									18,438,788,120,000.00	561,138,150,800	445,527,819,000	
I2050 On 31/12/2050 Spot Bond			3.90000	123.96720	3.95000	122.78432			736,040,000,200,000.00	701,548,718,000	426,385,218,200	
Total I2050 SPOT									16,040,000,200,000.00	701,548,718,000	426,385,218,200	
Total For I2050									16,040,000,200,000.00	701,548,718,000	426,385,218,200	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.17887				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.18804				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.62000	6.62000	6.62000	6.62000				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL102 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.01000	327.52360	2.01000	327.44264				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.47813				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.24275				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.93673				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.48172				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.15322				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.14519				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.62002				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01424				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.36964				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.28078				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.21752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.09904				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05995				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.85873				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01477				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01525				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.02553				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.43733				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.30064				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.29807				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.25014				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.59360				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.61417				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.32995				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.13333				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.49690				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.51444				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01552				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.23089				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.12184				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.15867				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.70243				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.55475				0.00	0	
Total IBL193 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.25085				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.20417				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.17531				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.88980				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.88649				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.49341				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.41627				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.35249				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.13981				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.28870				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.26248				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.30139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.05013				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.04688				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.04688				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.04688				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.04688				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	101.09200				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.13656				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.01884				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.80042				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.91852				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.97950				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL221 On 11/10/2022 Spot Bond					0.00000	100.58410				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			10.64000	10.64000	10.64000	93.83672				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.20042				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.20144				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		980,000,000,000.00		89,800,000,000	52,000,000,000	
Total IBL225 SPOT								980,000,000,000.00		89,800,000,000	52,000,000,000	
Total For IBL225								980,000,000,000.00		89,800,000,000	52,000,000,000	
IBL226 On 25/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000.00		67,600,000,000	33,800,000,000	
Total IBL226 SPOT								760,000,000,000.00		67,600,000,000	33,800,000,000	
Total For IBL226								760,000,000,000.00		67,600,000,000	33,800,000,000	
IBL227 On 25/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000.00		4,200,000,000	2,100,000,000	
Total IBL227 SPOT								420,000,000,000.00		4,200,000,000	2,100,000,000	
Total For IBL227								420,000,000,000.00		4,200,000,000	2,100,000,000	
IBL60 On 17/02/2024 Spot Bond			7.32500	107.45378	7.32500	107.43244				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.69500	102.11767	5.69500	102.10217				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.80920				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.11500	101.02667	9.11500	101.00221				0.00	0	30,000,000
Total IDCG06 SPOT										0.00	0	30,000,000
Total For IDCG06										0.00	0	30,000,000
IDCG08 On 13/05/2030 Spot Bond			10.50500	104.50482	10.50500	104.63758				0.00	0	220,000,000
Total IDCG08 SPOT										0.00	0	220,000,000

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 IDCG08										0.00	0	220,000,00
IDCG11 On 05/12/2026 Spot Bond			9.71000	109.04296	9.71000	109.01457				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.94178				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.42301				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.94879				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.20331				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.31596				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.15079				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.44614				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.64338				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.14537				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.44000	104.64617	8.44000	104.62240				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.89505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.57327				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.11149				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.41559				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.06988				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.58723				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.79585				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.10043				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.07373				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.04734				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.20578				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.26827				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	100.55282				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.20026				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.20461				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.34702				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.72059				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.88810				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.18186				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.21699				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.88729				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.70000	198.72315	4.70000	198.65972				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.60816				0.00	600,000,000	300,000,000
Total IV046 SPOT										0.00	600,000,000	300,000,000
Total For IV046										0.00	600,000,000	300,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	104.93733				0.00	0	
Total IV050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.60000	199.77639	4.60000	199.71316			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.11979			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.90742			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.60817			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.24612			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.32640			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.71143			0.00	0	
Total IVC152 SPOT									0.00	0	
Total For IVC152									0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC153 SPOT									0.00	0	
Total For IVC153									0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC155 SPOT									0.00	0	
Total For IVC155									0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.17607			0.00	0	
Total IVC159 SPOT									0.00	0	
Total For IVC159									0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.31522			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.89697				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.76159				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.15416				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.18376	7.40000	103.16316				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.10780				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.90612				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.29788	7.23000	102.27788				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.17760				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.73161	7.45000	101.71125				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.52147				0.00	0	500,000,0€
Total IVC201 SPOT										0.00	0	500,000,0€
Total For IVC201										0.00	0	500,000,0€
IVC202 On 31/08/2022 Spot Bond			3.91012	102.63944	3.91012	102.62856				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC203 On 14/10/2022 Spot Bond					0.00000	100.62289				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.04862				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.32239				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	99.95021				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.28077				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.97126				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.38700				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.55500	6.55500	6.55500	101.92633				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.25500	7.25500	7.25500	100.63330				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.41712				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.39288				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.94071				0.00	0	
Total IVC215 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.79459	8.45000	100.77180				0.00	0	300,000,00
Total IVC216 SPOT										0.00	0	300,000,00
Total For IVC216										0.00	0	300,000,00
IVZ087 On 26/05/2022 Spot Bond			5.25000	5.25000	5.25000	99.95687				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			5.25000	5.25000	5.25000	99.85637				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			5.25000	5.25000	5.25000	99.75608				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.30000	5.30000	5.30000	99.66714				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.30000	5.30000	5.30000	99.35082				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.30000	5.30000	5.30000	99.25059				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.14262				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.35000	5.35000	5.35000	98.94133				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.30820				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.19504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.53964				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.06448				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.58992				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.84837				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.40223				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.18751				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.19143				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.17212				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.81006				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.65200				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	100.67965				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.90315				0.00	0	200,000,00
Total KAP11 SPOT										0.00	0	200,000,00
Total For KAP11										0.00	0	200,000,00
KW01 On 31/10/2027 Spot Bond			9.19000	119.06960	9.19000	119.04053				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.11500	102.50248	7.11500	102.48299				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.38555				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.61239				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.50734				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.91762				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.31036				0.00	0	150,000,00
Total LGL11 SPOT										0.00	0	150,000,00
Total For LGL11										0.00	0	150,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.95988				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.10667				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.10908				0.00	0	
Total LRFC3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.15759				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.95956				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.18911				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.94257				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.25488				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.10963				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.58625				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.01055				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.35303				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.33797				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.47672				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.35115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.12663				0.00	600,000,000	300,000,000
Total MBP050 SPOT										0.00	600,000,000	300,000,000
Total For MBP050										0.00	600,000,000	300,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.39648				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.82616				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.44000	8.44000	8.44000	111.09625				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.63400	103.97487	6.63400	103.95623				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.12550				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.14403				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.41660				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.09000	105.01076	9.09000	104.98511			10,908,000,000.00		1,200,000	300,000,000
Total MML02 SPOT									10,908,000,000.00		1,200,000	300,000,000
Total For MML02									10,908,000,000.00		1,200,000	300,000,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.74468				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.34000	95.99626	9.34000	95.11394				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML05 On 25/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			980,000,000,000,000.00	79,800,000,000	86,500,000,00
Total MML05 SPOT									980,000,000,000,000.00	79,800,000,000	86,500,000,00
Total For MML05									980,000,000,000,000.00	79,800,000,000	86,500,000,00
MML06 On 25/05/2029 Spot Bond			100.00000	10.36384	100.00000	10.34102			382,000,000,000,000.00	13,820,000,000	13,500,000,00
Total MML06 SPOT									382,000,000,000,000.00	13,820,000,000	13,500,000,00
Total For MML06									382,000,000,000,000.00	13,820,000,000	13,500,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.89952			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.11126			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.63803			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.64808			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.63572			0.00	0	35,000,00
Total MTN13 SPOT									0.00	0	35,000,00
Total For MTN13									0.00	0	35,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.11054			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.93188			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.58171			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.98051			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.95176			0.00	0	
Total MTN19 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.13925			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.64970			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.53941			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.03500	100.32761	9.03500	100.30312			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.46415			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.47300			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.08950			0.00	300,000,000	300,000,000
Total MTN26 SPOT									0.00	300,000,000	300,000,000
Total For MTN26									0.00	300,000,000	300,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.84437			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.11279			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.73012			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.15584			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.81194			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.01554				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.01879				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.01871				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.01789				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.97046				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.96768				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.22831				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.44974				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.65328				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.84500	100.80290	6.84500	100.78460			132,793,000,000.00		19,400,000	9,700,00
Total NAM01 SPOT									132,793,000,000.00		19,400,000	9,700,00
Total For NAM01									132,793,000,000.00		19,400,000	9,700,00
NAM03 On 01/08/2023 Spot Bond			7.20500	106.35638	7.20500	106.33559			0.00		0	
Total NAM03 SPOT									0.00		0	
Total For NAM03									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			9.97000	105.11979	9.97000	105.09155				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.73772				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.35145				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.49501				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.46969				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.34697				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.10296				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.77000	106.77569	6.77000	106.75638				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.67000	106.95215	7.67000	106.92992				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.62000	105.26665	8.62000	105.24238				0.00	0	421,800,00
Total NBK17A SPOT										0.00	0	421,800,00
Total For NBK17A										0.00	0	421,800,00
NBK19 On 01/06/2022 Spot Bond			6.60000	99.90968	6.60000	104.70640				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.62000	105.66067	8.62000	110.80898				0.00	0	140,000,00
Total NBK20A SPOT										0.00	0	140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK20A										0.00	0	140,000,00
NBK21, On 21/07/2027 Spot Bond			9.09500	109.87893	9.09500	109.85194				0.00	0	700,000,00
Total NBK21A SPOT										0.00	0	700,000,00
Total For NBK21A										0.00	0	700,000,00
NBK22, On 19/11/2022 Spot Bond			6.10500	102.03142	6.10500	102.01484				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.56800	109.60618	7.56800	109.58406				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.61000	110.22037	8.61000	110.19512				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			6.52500	6.52500	6.52500	105.76364				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.11710				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	52.30079	100.00000	52.18567				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	102.78089				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			8.50500	109.23143	8.50500	109.20671				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			6.15800	107.47290	6.15800	107.45490				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			8.01000	112.03936	8.01000	112.01506				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			6.79500	107.04422	6.79500	107.02447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.32500	104.66785	6.32500	104.65014				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	100.79174				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	101.09187				0.00	1,000,000,000	500,000,000
Total NBK35B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK35B										0.00	1,000,000,000	500,000,000
NBK361 On 10/05/2026 Spot Bond					0.00000	103.65775				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.76500	10.76500	10.76500	78.04391				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.05074				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	101.23108				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK451 On 15/02/2023 Spot Bond					0.00000	100.45687				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK461 On 15/08/2025 Spot Bond					0.00000	100.94483				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.23056				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.73569				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	100.97496				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.58154				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.68963				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.62258				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.41459				0.00	0	650,000,00
Total NBKB55 SPOT										0.00	0	650,000,00
Total For NBKB55										0.00	0	650,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.53530				0.00	0	450,000,00
Total NBKB56 SPOT										0.00	0	450,000,00
Total For NBKB56										0.00	0	450,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.39600				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.76215				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.22031				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.22911				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.36862				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.53060				0.00	0	
Total NBKB62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.04426				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.08657				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.93500	103.11745	9.93500	103.09029				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.07771				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.59000	103.37726	9.59000	103.35094				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.08657				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.10061				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.11834				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.29786				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.29786				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.65402				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.47465				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.56316				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.73115				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.49856				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.16892				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.98997				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.83983				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.63025				0.00	800,000	200,000
Total NGLT1B SPOT										0.00	800,000	200,000
Total For NGLT1B										0.00	800,000	200,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.73025				0.00	0	
Total NGT103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	106.25311				0.00	1,200,000	300,00
Total NGT104 SPOT										0.00	1,200,000	300,00
Total For NGT104										0.00	1,200,000	300,00
NGT10: On 22/05/2025 Spot Bond					0.00000	103.02966				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.88972				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.39271				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.94389				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.41368				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.29657				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.68327				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.59907				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.71008				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.49066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.55766				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.31947				0.00	344,000,000	172,000,000
Total NHM018 SPOT										0.00	344,000,000	172,000,000
Total For NHM018										0.00	344,000,000	172,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	104.12964				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.07886				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.49420				0.00	50,000,000,000	25,000,000,000
Total NHM021 SPOT										0.00	50,000,000,000	25,000,000,000
Total For NHM021										0.00	50,000,000,000	25,000,000,000
NI202 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	227.72793				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	212.75198				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.90500	2.90500	2.90500	158.37271				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	114.80311				0.00	0	160,000,000
Total NI29 SPOT										0.00	0	160,000,000
Total For NI29										0.00	0	160,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.66500	4.66500	4.66500	119.30445				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	157.94596				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.39539	3.45000	261.32059				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	158.76003				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.05500	3.05500	3.05500	216.82806				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.20000	215.21254	3.20000	215.15250				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.68500	92.93596	4.68500	119.00937				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.67610				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.88310				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.28260				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.32340				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.37040				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.49100				0.00	0	
Total NN023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.03420				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01554				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.59016				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.38510				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.68930				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.51220				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01628				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.74320				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	159.84150				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.17503				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	159.60880				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.77340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.20590				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.14570				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.98568				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.93636				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.07616				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.26572				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.84861				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.19182				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.39210				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.34370				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.04780				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	101.18921				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.11493				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.20609				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.18921				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.66086				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.86902				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.68970				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.54231				0.00	0	500,000,0€
Total NN120 SPOT										0.00	0	500,000,0€
Total For NN120										0.00	0	500,000,0€
NNF01: On 12/06/2025 Spot Bond					0.00000	96.81845				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	113.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.55000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	116.05000				0.00	0	
Total NNF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	114.29000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	112.79630				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	116.28610				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.89948				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 01/08/2022 Spot Bond					0.00000	116.28610				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.95497				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	87.03527				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 12/09/2024 Spot Bond					0.00000	100.53230				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.20085				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 26/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 29/07/2022 Spot Bond					0.00000	100.32918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	126.67711				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	86.29957				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	100.05438				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.01526				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.05167				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	100.04408				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	109.31599				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2(On 22/05/2023 Spot Bond					0.00000	100.01855				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2(On 22/05/2054 Spot Bond					0.00000	100.05566				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.04768				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.14362				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.04888				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.20500	102.93490	7.20500	102.91520				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.21000	203.23788	2.21000	203.18655				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.70000	107.00637	10.70000	106.97573				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	12.58820	100.00000	12.56019				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.29527				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.95650				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.10418				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.11805				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.26925				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.14649				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.38512				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.14472				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.54285				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.89000	109.62712	7.89000	109.60407				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.79000	103.33544	6.79000	103.31661				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.26500	111.00617	8.26500	110.98174				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	101.88859				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.01089				0.00	0	3,500,000,00
Total OML12 SPOT										0.00	0	3,500,000,00
Total For OML12										0.00	0	3,500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.20063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.67332				0.00	200,000,000	700,000,000
Total PEP01 SPOT										0.00	200,000,000	700,000,000
Total For PEP01										0.00	200,000,000	700,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	102.21900				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.99850				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.64812				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.92862				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.79381				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.90800				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.25500	112.91879	8.19000	113.15015				350,327,811,300,000.00	3,313,183,260,000	3,384,361,014,400
Total R186 SPOT										50,327,811,300,000.00	313,183,260,000	384,361,014,400
Total For R186										50,327,811,300,000.00	313,183,260,000	384,361,014,400
R197 On 07/12/2023 Spot Bond			0.90000	332.81634	0.94000	332.55104				131,412,226,770,000.00	146,013,585,300	84,962,467,600
Total R197 SPOT										11,412,226,770,000.00	146,013,585,300	84,962,467,600
Total For R197										11,412,226,770,000.00	146,013,585,300	84,962,467,600
R202 On 07/12/2033 Spot Bond			3.86000	251.65489	3.95000	249.50043				310,861,830,580,000.00	80,534,153,000	111,992,829,500
Total R202 SPOT										10,861,830,580,000.00	80,534,153,000	111,992,829,500
Total For R202										10,861,830,580,000.00	80,534,153,000	111,992,829,500
R2023 On 28/02/2023 Spot Bond			5.67500	103.36388	5.60500	103.40060				924,236,175,000,000.00	162,861,000,000	325,961,000,000
Total R2023 SPOT										14,236,175,000,000.00	162,861,000,000	325,961,000,000
Total For R2023										14,236,175,000,000.00	162,861,000,000	325,961,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			9.71000	93.43344	9.70500	93.43405			844,778,181,832,000.00	4,618,411,759,200	1,922,507,813,50
Total R2030 SPOT									14,778,181,832,000.00	618,411,759,200	922,507,813,50
Total For R2030									14,778,181,832,000.00	618,411,759,200	922,507,813,50
R2032 On 31/03/2032 Spot Bond			10.14000	89.66344	10.15500	89.55442			094,878,293,692,000.00	2,573,459,397,800	1,779,736,476,50
Total R2032 SPOT									14,878,293,692,000.00	573,459,397,800	779,736,476,50
Total For R2032									14,878,293,692,000.00	573,459,397,800	779,736,476,50
R2035 On 28/02/2035 Spot Bond			10.51500	90.71508	10.53500	90.56253			537,556,067,946,000.00	2,048,269,716,400	1,218,224,647,20
Total R2035 SPOT									17,556,067,946,000.00	048,269,716,400	218,224,647,20
Total For R2035									17,556,067,946,000.00	048,269,716,400	218,224,647,20
R2037 On 31/01/2037 Spot Bond			10.69500	86.62119	10.70000	86.56405			894,676,817,510,000.00	1,299,175,018,000	1,199,337,373,50
Total R2037 SPOT									14,676,817,510,000.00	299,175,018,000	199,337,373,50
Total For R2037									14,676,817,510,000.00	299,175,018,000	199,337,373,50
R2040 On 31/01/2040 Spot Bond			10.82500	88.61200	10.84000	88.48234			157,172,529,955,000.00	753,549,425,400	1,062,106,215,80
Total R2040 SPOT									17,172,529,955,000.00	753,549,425,400	062,106,215,80
Total For R2040									17,172,529,955,000.00	753,549,425,400	062,106,215,80
R2044 On 31/01/2044 Spot Bond			10.85000	85.38110	10.85500	85.32076			599,408,643,500,000.00	1,806,397,110,000	1,820,585,065,00
Total R2044 SPOT									19,408,643,500,000.00	806,397,110,000	320,585,065,00
Total For R2044									19,408,643,500,000.00	806,397,110,000	320,585,065,00
R2048 On 28/02/2048 Spot Bond			10.78000	84.49212	10.79000	84.39471			998,473,147,550,000.00	1,267,019,772,500	1,739,455,496,90
Total R2048 SPOT									18,473,147,550,000.00	267,019,772,500	739,455,496,90
Total For R2048									18,473,147,550,000.00	267,019,772,500	739,455,496,90
R209 On 31/03/2036 Spot Bond			10.55500	69.98903	10.56000	69.94160			931,516,156,372,500.00	372,479,029,500	775,817,367,20
Total R209 SPOT									11,516,156,372,500.00	372,479,029,500	775,817,367,20
Total For R209									11,516,156,372,500.00	372,479,029,500	775,817,367,20
R210 On 31/03/2028 Spot Bond			2.62000	222.00314	2.70000	220.99345			287,967,441,464,000.00	109,911,237,200	200,514,386,60
Total R210 SPOT									17,967,441,464,000.00	109,911,237,200	200,514,386,60
Total For R210									17,967,441,464,000.00	109,911,237,200	200,514,386,60
R213 On 28/02/2031 Spot Bond			9.99500	84.43799	10.00500	84.36470			318,031,660,246,500.00	1,132,369,350,700	626,085,113,70
Total R213 SPOT									18,031,660,246,500.00	132,369,350,700	626,085,113,70
Total For R213									18,031,660,246,500.00	132,369,350,700	626,085,113,70
R214 On 28/02/2041 Spot Bond			10.82500	67.10766	10.83000	67.05963			525,898,169,082,500.00	787,611,840,100	731,627,523,20
Total R214 SPOT									15,898,169,082,500.00	787,611,840,100	731,627,523,20
Total For R214									15,898,169,082,500.00	787,611,840,100	731,627,523,20
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.23681			0.00	0	
Total RDFB12 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.32933				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	99.94005				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.85983				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.16179				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.05382				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.04726				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.91784				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.05147				0.00	600,000,000	600,000,000
Total RDFB23 SPOT										0.00	600,000,000	600,000,000
Total For RDFB23										0.00	600,000,000	600,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.91141				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.15829				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.50219				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.51802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.17530				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.43591				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.11139				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.18495				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.65022				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.00412				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.00409				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.03292				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.45911				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.67311				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.94685				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.72260				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.19754				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.24402				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.07209				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.19784				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.27863				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.37426				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.60789				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.25500	107.61081	7.25500	107.58974				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.93500	101.55434	10.93500	101.52464			15,309,000,000,000.00	1,400,000,000	2,070,000,000	
Total RW28 SPOT									15,309,000,000,000.00	1,400,000,000	2,070,000,000	
Total For RW28									15,309,000,000,000.00	1,400,000,000	2,070,000,000	
RW31 On 30/06/2031 Spot Bond			11.30500	100.85526	11.30500	100.82479			11,305,000,000,000.00	1,000,000,000	500,000,000	
Total RW31 SPOT									11,305,000,000,000.00	1,000,000,000	500,000,000	

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 RW31									11,305,000,000.00	1,000,000,000	500,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	101.50266			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.38500	100.91261	10.38500	100.88454			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.76500	99.98421	5.76500	99.96842			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.46737			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.51441			0.00	0	300,000,000
Total SBN03 SPOT									0.00	0	300,000,000
Total For SBN03									0.00	0	300,000,000
SBS20 On 15/05/2026 Spot Bond			8.45500	105.60407	8.45500	105.58031		6,764,000,000.00	800,000	200,000	
Total SBS20 SPOT								6,764,000,000.00	800,000	200,000	
Total For SBS20								6,764,000,000.00	800,000	200,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.37318			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.74500	106.46566	7.74500	106.44332			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.57000	98.81402	8.57000	98.79150			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.91000	107.94756	8.91000	107.92172			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.81000	106.63180	7.81000	106.60959			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.97000	105.59306	7.97000	105.57027				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.79500	102.68754	9.79500	102.66042			21,549,000,000.00	2,200,000,000	1,500,000,000	
Total SBS39 SPOT									21,549,000,000.00	2,200,000,000	1,500,000,000	
Total For SBS39									21,549,000,000.00	2,200,000,000	1,500,000,000	
SBS41 On 12/11/2022 Spot Bond			6.23500	102.04410	6.23500	102.02715			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			8.26000	107.46221	8.26000	107.43858			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			9.13500	107.55075	9.13500	107.52464			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			6.44500	105.86732	6.44500	105.84877			0.00	0	0	
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.69641			0.00	0	0	
Total SBS47 SPOT									0.00	0	0	
Total For SBS47									0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			7.48000	7.48000	7.48000	106.65018			0.00	0	0	
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.80602			0.00	0	0	
Total SBS52 SPOT									0.00	0	0	
Total For SBS52									0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.59834			0.00	70,000,000	400,000,000	
Total SBS53 SPOT									0.00	70,000,000	400,000,000	
Total For SBS53									0.00	70,000,000	400,000,000	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.21846			0.00	0	0	
Total SBS55 SPOT									0.00	0	0	
Total For SBS55									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
SBS56 On 12/06/2022 Spot Bond			5.40000	104.22828	5.40000	104.21290				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.15897				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.25165				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.01171				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.56389				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.05912				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.95673				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.53728				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.94076				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.95041				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.10052				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.87827				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.15663				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.02668				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.62715				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.19969				0.00	0	500,000,00
Total SBS74 SPOT										0.00	0	500,000,00
Total For SBS74										0.00	0	500,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.40260				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.42611				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.09000	327.14664	2.09000	327.06508			4,579,746,776,000.00	2,191,266,400	2,191,266,400	
Total SBSI11 SPOT									4,579,746,776,000.00	2,191,266,400	2,191,266,400	
Total For SBSI11									4,579,746,776,000.00	2,191,266,400	2,191,266,400	
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	229.79917			22,484,600,000,000.00	4,636,000,000	5,018,000,000	
Total SBSI14 SPOT									22,484,600,000,000.00	4,636,000,000	5,018,000,000	
Total For SBSI14									22,484,600,000,000.00	4,636,000,000	5,018,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.84037				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.51069				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.95923				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	105.03550				0.00	1,200,000	300,000

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 SBT103 SPOT										0.00	1,200,000	300,00
Total For SBT103										0.00	1,200,000	300,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.20723				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.80367				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.15224				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.43105				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.13661				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.97500	104.65386	6.97500	104.63415				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.18895				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.48242				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	107.47770				0.00	200,000,000	100,000,00
Total SBT206 SPOT										0.00	200,000,000	100,000,00
Total For SBT206										0.00	200,000,000	100,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.03346				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	100.81505				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.90597				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.43978				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.47176				0.00	0	20,000,00
Total SLI6 SPOT										0.00	0	20,000,00
Total For SLI6										0.00	0	20,000,00
SLI7 On 16/08/2028 Spot Bond			9.14000	98.94188	9.14000	98.91745				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.09139				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.11745				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.09682				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.09545				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.10633				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.09280				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.10632				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.10359				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.12260				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.09824				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.11175				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.11037				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.30000	105.15962	7.30000	105.13902				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.07165				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.92801				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.07533				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.23323				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.01371				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.27810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.00978				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.01076				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.01540				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.17170				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.05646				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.65981				0.00	200,000,000	100,000,000
Total SPG007 SPOT										0.00	200,000,000	100,000,000
Total For SPG007										0.00	200,000,000	100,000,000
SPG00: On 15/10/2022 Spot Bond					0.00000	100.84267				0.00	400,000,000	400,000,000
Total SPG008 SPOT										0.00	400,000,000	400,000,000
Total For SPG008										0.00	400,000,000	400,000,000
SPG00: On 15/10/2024 Spot Bond					0.00000	100.71724				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	99.86784				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.42759				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.90346				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	157.68246				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.16500	113.27390	8.16500	113.24899				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.49500	87.03466	9.49500	87.01272				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.52330				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.66976				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			7.00500	104.77174	7.00500	104.75202				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.96500	115.00598	4.96500	114.96829				0.00	0	3,500,000,00
Total SSN043 SPOT										0.00	0	3,500,000,00
Total For SSN043										0.00	0	3,500,000,00
SSN04: On 09/02/2027 Spot Bond					0.00000	99.07225				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.33775				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.21263				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.97000	1.97000	1.97000	327.63165				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.43338				0.00	0	
Total SSN054 SPOT										0.00	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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.30165				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.70298				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	158.18965				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.81500	4.81500	4.81500	117.11241				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	112.16596				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	207.48931				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92895				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.93013				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.19947				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.17195				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.91667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.62486				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	101.07249				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.68502				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	99.98176				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	101.29548				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	100.27968				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	230.32053				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	100.06531				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089: On 31/01/2030 Spot Bond					0.00000	98.64441				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093: On 28/05/2025 Spot Bond					0.00000	99.91756				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096: On 28/02/2027 Spot Bond					0.00000	99.90272				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 07/06/2023 Spot Bond					0.00000	101.35733				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.37000	90.20008	10.37000	90.17489				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.28302				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.03000	205.90316	4.03000	205.84115				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.00500	226.67270	5.00500	226.59837				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.17250				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.16630				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	101.03203				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	99.92678				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.66261				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.54991				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.55273				0.00	0	
Total SSN139 SPOT										0.00	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 SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.42398				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.30915				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.32351				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.37715				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.00697				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	101.20062				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.87270				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.84188				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.84338				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.84037				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.84188				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.79596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.79881				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.79881				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.78316				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.69939				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.97124				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.67000	102.32178	8.67000	102.29806			125,541,752,592,000.00	14,480,017,600	3,620,004,400	
Total SZ25 SPOT									125,541,752,592,000.00	14,480,017,600	3,620,004,400	
Total For SZ25									125,541,752,592,000.00	14,480,017,600	3,620,004,400	
T16OM On 21/08/2022 Spot Bond					0.00000	100.00616			0.00	0	0	
Total T16OM4 SPOT									0.00	0	0	
Total For T16OM4									0.00	0	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.00999			0.00	0	0	
Total T17A11 SPOT									0.00	0	0	
Total For T17A11									0.00	0	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.00983			0.00	0	0	
Total T17A12 SPOT									0.00	0	0	
Total For T17A12									0.00	0	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.05076			0.00	200,000,000	50,000,000	
Total T17A13 SPOT									0.00	200,000,000	50,000,000	
Total For T17A13									0.00	200,000,000	50,000,000	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.01170			0.00	0	0	
Total T17A21 SPOT									0.00	0	0	
Total For T17A21									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
T17A22 On 21/02/2026 Spot Bond					0.00000	100.01090				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.05196				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.87621	7.21000	101.85627				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.00774	7.72000	101.98639				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.12180				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.13555				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97174				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.22863				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.27502				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.43674				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.40305				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.98552				0.00	0	
Total TFS161 SPOT										0.00	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 TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46774				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.57517				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97270				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.39814				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.53399				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.67653				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.84531				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.80233				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.93748				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.08220				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.12756				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.01022				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.08984				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.98101				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.01160				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.01537				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.11045				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.13370				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01922				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.16151				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01726				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.39826				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.15735				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.03469				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.07213				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.21668				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.20603	8.49000	102.18256				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.12867				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01233				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.06968				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01208				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.50141	5.76000	101.48549				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01388				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22015				0.00	0	
Total TH16B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01700				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01643				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02036				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01929				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03400				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04093				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03686				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01532				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01412				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.05395				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.01821				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.01637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.05633				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.03295				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.03000				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.06822				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.00617				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.04774				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.76636				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.70500	102.61610	6.70500	102.59760				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.32500	106.78411	7.32500	106.76324				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.83231				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.65050				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			8.66000	102.38740	8.66000	102.36369				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.82957				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.20592				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.88155				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.46859				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.23500	105.40938	7.23500	105.38902			25,609,006,000,000.00	3,539,600,000	1,519,800,000	
Total TN23 SPOT									25,609,006,000,000.00	3,539,600,000	1,519,800,000	
Total For TN23									25,609,006,000,000.00	3,539,600,000	1,519,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	38.99295	100.00000	38.90712				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.04000	103.78426	9.04000	103.75891			29,470,400,000,000.00	3,260,000,000	2,100,000,000	
Total TN25 SPOT									29,470,400,000,000.00	3,260,000,000	2,100,000,000	
Total For TN25									29,470,400,000,000.00	3,260,000,000	2,100,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	18.38806	100.00000	18.34691				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.21000	94.92251	10.21000	94.89682			187,864,000,000,000.00	18,400,000,000	24,950,000,000	
Total TN27 SPOT									187,864,000,000,000.00	18,400,000,000	24,950,000,000	
Total For TN27									187,864,000,000,000.00	18,400,000,000	24,950,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.24247	100.00000	10.21991				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.63500	101.28107	10.63500	101.26368				0.00	0	
Total TN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.30500	97.06532	11.30500	97.03616		20,349,000,000,000.00	1,800,000,000	900,000,000	
Total TN30 SPOT								20,349,000,000,000.00	1,800,000,000	900,000,000	
Total For TN30								20,349,000,000,000.00	1,800,000,000	900,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.39838	8.00000	116.37344		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN34 On 07/02/2034 Spot Bond			11.74200	100.90618	11.74200	100.88710		0.00	0		
Total TN34 SPOT								0.00	0		
Total For TN34								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.08000	91.64624	12.08000	91.61688		39,139,200,000,000.00	3,240,000,000	2,700,000,000	
Total TN40 SPOT								39,139,200,000,000.00	3,240,000,000	2,700,000,000	
Total For TN40								39,139,200,000,000.00	3,240,000,000	2,700,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.38273	10.75000	101.35373		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	100.23064		0.00	0		
Total TNF25 SPOT								0.00	0		
Total For TNF25								0.00	0		
TNF27 On 07/02/2027 Spot Bond					0.00000	100.25615		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			5.22500	103.43299	5.22500	102.93506		0.00	0		
Total TNI33 SPOT								0.00	0		
Total For TNI33								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.99428		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.98542		0.00	0		
Total TR5A12 SPOT								0.00	0		
Total For TR5A12								0.00	0		
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.00478		0.00	0		
Total TR5A21 SPOT								0.00	0		
Total For TR5A21								0.00	0		
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.03137		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.19851	7.61000	103.27388				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.86480				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.87366				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.74307				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.71500	101.32732	6.71500	101.30925				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.08634				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.13087				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.81444				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66603				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			7.00500	104.94191	7.00500	104.92217				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66603				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.01973	8.62000	100.99645				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.91071				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.34280				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.13061				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.07745				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.42279				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.42279				0.00	0	700,000,00
Total TRA5C2 SPOT										0.00	0	700,000,00
Total For TRA5C2										0.00	0	700,000,00
TSP26: On 16/09/2022 Spot Bond					0.00000	98.42062				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	95.82010				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	95.62698				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	95.00295				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.86008				0.00	0	
Total TU1A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.44509				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.06907				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	101.16137				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	101.07491				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.65579				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.56418				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.45579				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.26247				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.04424				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			411,000,000,000.00	44,110,000,000	35,050,000,00	
Total TWC410 SPOT									11,000,000,000,000.00	44,110,000,000	35,050,000,00	
Total For TWC410									11,000,000,000,000.00	44,110,000,000	35,050,000,00	
UG26 On 09/03/2026 Spot Bond			104.49000	104.90122	104.49000	104.87208			0.00	0	180,000,00	

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 UG26 SPOT										0.00	0	180,000,00
Total For UG26										0.00	0	180,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.08599				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.10363				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.09007				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.10770				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11177				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.11828				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.14697				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.15238				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.75779				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.97098				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.25761				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE15 On 14/02/2023 Spot Bond					0.00000	100.09618			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.13621			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.03496			0.00	590,000,000	590,000,000
Total VKE17 SPOT									0.00	590,000,000	590,000,000
Total For VKE17									0.00	590,000,000	590,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.23889			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.16565			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.77e+017	127,975,535,211,300	265,400,873,600
Total for SPOT :									2.77e+017	975,535,211,300	265,400,873,600
Total Futures									2.769330676e+017	975,535,217,745	265,402,061,800
Total Options									0.000000000	0	94,700
Grand Total:									2.77e+017	975,535,217,745	265,402,156,600