



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: 09/09/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.14911	73.47056	12.21286	73.16807			0.00	0	
ES33	On	02/02/2023	Bond Future			12.33655	74.80365	12.40287	74.49654			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.51146	72.44824	12.58051	72.13571			0.00	0	
ES33	On	03/08/2023	Bond Future			12.68085	73.89783	12.75282	73.57929			0.00	0	
ES33	On	02/11/2023	Bond Future			12.87801	71.51492	12.95318	71.19027			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.44755	71.62864	12.51119	71.27894			0.00	0	
ES42	On	02/02/2023	Bond Future			12.61134	72.93041	12.67740	72.57524			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.77117	70.06971	12.83990	69.70812			0.00	0	
ES42	On	03/08/2023	Bond Future			12.92155	71.47343	12.99298	71.10492			0.00	0	
ES42	On	02/11/2023	Bond Future			13.09541	68.57445	13.16990	68.19885			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			167.69794	167.69794	167.67819	167.67819			0.00	0	7,11

an
est

0
50
0
0
0
0

10

10

0
39
0
0
0

19

19

72

2:03

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	02/02/2023	Bond Future			169.02409	169.02409	169.00617	169.00617			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.27069	172.27069	172.25338	172.25338			0.00	0	
I2025	On	03/08/2023	Bond Future			173.93005	173.93005	173.91321	173.91321			0.00	0	
I2025	On	02/11/2023	Bond Future			177.24792	177.24792	177.23064	177.23064			0.00	0	
Total I2025 Future												0.00	0	9,10
Total For I2025												0.00	0	9,10
I2029	On	03/11/2022	Bond Future			122.34493	122.34493	122.38597	122.38597			0.00	0	1,57
I2029	On	02/02/2023	Bond Future			124.56504	124.56504	124.60833	124.60833			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.64517	125.64517	125.69061	125.69061			0.00	0	
I2029	On	03/08/2023	Bond Future			128.15568	128.15568	128.20244	128.20244			0.00	0	
I2029	On	02/11/2023	Bond Future			129.23848	129.23848	129.28648	129.28648			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			114.48207	114.48207	114.50103	114.50103			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			116.55927	116.55927	116.57994	116.57994			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.39955	117.39955	117.42171	117.42171			0.00	0	
I2033	On	03/08/2023	Bond Future			119.74519	119.74519	119.76820	119.76820			0.00	0	
I2033	On	02/11/2023	Bond Future			120.57801	120.57801	120.60165	120.60165			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			130.12440	130.12440	130.40904	130.40904			0.00	0	5,47
I2038	On	02/02/2023	Bond Future			130.55422	130.55422	130.84574	130.84574			0.00	0	
I2038	On	04/05/2023	Bond Future			133.06248	133.06248	133.36026	133.36026			0.00	0	
I2038	On	03/08/2023	Bond Future			133.71606	133.71606	134.02062	134.02062			0.00	0	
I2038	On	02/11/2023	Bond Future			136.26655	136.26655	136.57676	136.57676			0.00	0	
Total I2038 Future												0.00	0	5,47
Total For I2038												0.00	0	5,47
I2046	On	03/11/2022	Bond Future			116.42900	116.42900	116.49025	116.49025			0.00	0	16,47
I2046	On	02/02/2023	Bond Future			118.54189	118.54189	118.60568	118.60568			0.00	0	
I2046	On	04/05/2023	Bond Future			118.75720	118.75720	118.82375	118.82375			0.00	0	
I2046	On	03/08/2023	Bond Future			121.13057	121.13057	121.19901	121.19901			0.00	0	
I2046	On	02/11/2023	Bond Future			121.30099	121.30099	121.37136	121.37136			0.00	0	
Total I2046 Future												0.00	0	16,41
Total For I2046												0.00	0	16,41
I2050	On	03/11/2022	Bond Future			119.70322	119.70322	119.08175	119.08175			0.00	0	11,92
I2050	On	02/02/2023	Bond Future			119.72875	119.72875	119.09744	119.09744			0.00	0	
I2050	On	04/05/2023	Bond Future			122.02882	122.02882	121.38599	121.38599			0.00	0	
I2050	On	03/08/2023	Bond Future			122.24064	122.24064	121.58601	121.58601			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			124.57226	124.57226	123.90500	123.90500			0.00	0	
Total I2050 Future												0.00	0	11,95
Total For I2050												0.00	0	11,95
R186	On	03/11/2022	Bond Future			8.90115	109.40841	8.98162	109.12716		5.01	2,188,168.20	20	63,8
R186	On	02/02/2023	Bond Future			9.03125	106.06912	9.11774	105.78413		5.22	0.00	0	
R186	On	04/05/2023	Bond Future			9.14507	108.08373	9.23865	107.79397		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.24481	104.91791	9.34657	104.62286		4.92	0.00	0	
R186	On	02/11/2023	Bond Future			9.39493	106.89547	9.50642	106.59476		4.60	0.00	0	
Total R186 Future												2,188,168.20	20	63,8
R186	On	03/11/2022	Bond Future	8.55	Call			231.67000	0.23167	293,150	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,751.31000	1.75131	1,531,540	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			682.43000	0.68243	810,780	4.69	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			932.70000	0.93270	779,800	4.69	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			61.76000	0.06176	83,560	4.27	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,725.80000	2.72580	2,466,350	4.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			215.61000	0.21561	273,890	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,806.33000	1.80633	1,583,360	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			223.53000	0.22353	283,410	4.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,778.70000	1.77870	1,557,330	4.43	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,076.59000	3.07659	2,856,540	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			451.95000	0.45195	517,710	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,049.92000	3.04992	2,830,690	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			437.33000	0.43733	501,430	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,103.17000	3.10317	2,882,280	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			444.69000	0.44469	509,630	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,104.11000	1.10411	1,216,870	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,376.90000	2.37690	2,199,900	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,116.18000	1.11618	1,229,780	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,357.60000	2.35760	2,181,440	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,091.79000	1.09179	1,203,700	4.76	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,395.97000	2.39597	2,218,120	4.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,608.01000	2.60801	2,785,130	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,477.15000	1.47715	1,359,220	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,626.90000	2.62690	2,804,640	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,467.50000	1.46750	1,350,190	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,589.55000	2.58955	2,766,050	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,487.24000	1.48724	1,368,690	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,849.70000	1.84970	1,995,970	4.41	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,190.77000	2.19077	2,036,330	4.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call			1,864.54000	1.86454	2,011,460	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,178.58000	2.17858	2,024,790	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,879.43000	1.87943	2,027,000	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,166.45000	2.16645	2,013,310	4.42	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												2,188,168.20	20	72,45
R197	On	03/11/2022	Bond Future			339.12721	339.12721	339.16205	339.16205			0.00	0	85
R197	On	02/02/2023	Bond Future			336.35720	336.35720	336.39672	336.39672			0.00	0	
R197	On	04/05/2023	Bond Future			342.81946	342.81946	342.86168	342.86168			0.00	0	
R197	On	03/08/2023	Bond Future			340.42507	340.42507	340.47322	340.47322			0.00	0	
R197	On	02/11/2023	Bond Future			346.91767	346.91767	346.96647	346.96647			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			250.69614	250.69614	250.96263	250.96263			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.50534	250.50534	250.77958	250.77958			0.00	0	46
R202	On	04/05/2023	Bond Future			255.31719	255.31719	255.59828	255.59828			0.00	0	
R202	On	03/08/2023	Bond Future			255.50797	255.50797	255.79754	255.79754			0.00	0	
R202	On	02/11/2023	Bond Future			260.38165	260.38165	260.67665	260.67665			0.00	0	
Total R202 Future												0.00	0	6,60
Total For R202												0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.18647	101.63381	7.17569	101.63710		0.41	12,805,860.06	126	23,87
Total R2023 Future												12,805,860.06	126	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.04000	0.00004	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			283.30000	0.28330	286,580	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.05000	0.00005	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			280.25000	0.28025	283,530	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.06000	0.00006	0,050	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			277.19000	0.27719	280,470	0.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												12,805,860.06	126	23,87
R2030	On	03/11/2022	Bond Future			10.38649	90.22345	10.47085	89.83559		8.74	8,210,333.95	91	66,87
R2030	On	02/02/2023	Bond Future			10.53643	87.83315	10.62482	87.43943		9.14	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.68076	89.50217	10.77357	89.10152		8.84	0.00	0	
R2030	On	03/08/2023	Bond Future			10.82254	87.26508	10.92026	86.85688		8.84	0.00	0	
R2030	On	02/11/2023	Bond Future			10.98458	88.90976	11.08756	88.49379		8.38	0.00	0	
Total R2030 Future												8,210,333.95	91	72,07
R2030	On	03/11/2022	Bond Future	11.57	Call			4,996.47000	4.99647	5,351,610	10.32	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			136.29000	0.13629	103,570	10.32	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.09	Put			2,173.34000	2.17334	1,886,770	7.50	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			418.57000	0.41857	522,230	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,140.00000	2.14000	1,855,800	7.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			572.04000	0.57204	700,220	7.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,825.09000	1.82509	1,565,410	7.68	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			82.61000	0.08261	112,830	6.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,709.14000	3.70914	3,351,500	6.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			391.41000	0.39141	490,340	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,206.89000	2.20689	1,917,960	7.48	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			404.90000	0.40490	506,190	7.50	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			902.56000	0.90256	796,650	9.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			855.62000	0.85562	969,150	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,733.98000	3.73398	3,453,790	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			868.60000	0.86860	983,390	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,667.57000	3.66757	3,389,910	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			633.83000	0.63383	724,550	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,396.96000	4.39696	4,093,960	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			665.78000	0.66578	759,940	8.72	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.16	Put			1,118.14000	1.11814	992,550	9.53	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,049.50000	4.04950	4,337,310	9.73	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			3,902.75000	3.90275	3,616,330	8.74	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			250.94000	0.25094	292,420	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,880.94000	6.88094	6,528,700	9.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			511.41000	0.51141	587,750	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,700.70000	3.70070	3,421,770	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			881.71000	0.88171	997,770	8.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,433.49000	4.43349	4,129,350	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			130.75000	0.13075	153,960	9.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,685.30000	8.68530	8,314,790	9.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			193.03000	0.19303	225,930	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,288.48000	4.28848	3,988,920	8.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			792.61000	0.79261	899,910	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,454.72000	3.45472	3,722,850	9.53	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,606.66000	7.60666	7,245,840	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			206.19000	0.20619	241,080	9.12	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,423.14000	7.42314	7,064,310	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,933.50000	4.93350	4,616,120	8.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			623.49000	0.62349	713,070	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,707.54000	4.70754	5,013,420	9.94	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			718.20000	0.71820	630,360	9.94	0.00	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
R2030	On	02/02/2023	Bond Future	11.12	Call			3,333.99000	3.33399	3,597,670	9.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,169.28000	1.16928	1,039,240	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			7,641.06000	7.64106	7,980,650	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			595.52000	0.59552	534,460	10.26	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.54	Call			1,989.66000	1.98966	2,169,350	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,002.41000	3.00241	2,781,450	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,217.59000	2.21759	2,409,680	8.60	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.34	Call			3,957.89000	3.95789	4,220,900	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,562.42000	1.56242	1,424,780	9.13	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.42	Call			1,763.18000	1.76318	1,929,350	8.49	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.42	Put			3,302.04000	3.30204	3,067,560	8.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,949.66000	1.94966	2,127,090	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			872.13000	0.87213	787,040	9.80	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.53	Call			1,969.61000	1.96961	2,148,170	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,026.05000	3.02605	2,803,960	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			776.96000	0.77696	867,820	8.50	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put			5,695.37000	5.69537	5,385,580	8.50	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			877.03000	0.87703	977,210	8.45	0.00	0	3;
R2030	On	04/05/2023	Bond Future	10.65	Put			2,751.54000	2.75154	2,542,980	8.60	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,108.33000	1.10833	1,228,860	8.36	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put			4,520.08000	4.52008	4,239,960	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			364.41000	0.36441	412,600	8.76	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put			8,295.81000	8.29581	7,943,350	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			702.26000	0.70226	785,930	8.53	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.52	Put			3,049.82000	3.04982	2,826,600	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			562.04000	0.56204	504,020	10.32	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call			4,786.88000	4.78688	5,073,410	9.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,238.14000	1.23814	1,124,020	9.40	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call			6,113.59000	6.11359	6,429,150	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			6,037.05000	6.03705	5,720,070	8.53	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			5,289.74000	5.28974	4,989,270	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,877.64000	7.87764	8,220,270	10.32	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,158.45000	2.15845	2,000,110	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,852.59000	1.85259	2,013,460	8.46	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.65	Call			2,314.03000	2.31403	2,499,260	8.60	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put			3,448.92000	3.44892	3,225,950	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,187.73000	2.18773	2,027,740	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,939.82000	3.93982	4,188,850	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,173.05000	2.17305	2,013,880	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,965.79000	3.96579	4,215,650	9.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	12.59	Call			7,571.71000	7.57171	7,899,760	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			956.20000	0.95620	876,050	10.27	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,521.58000	8.52158	8,862,370	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			786.19000	0.78619	718,780	10.55	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,913.91000	3.91391	4,162,120	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			4,054.00000	4.05400	3,806,670	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,656.80000	3.65680	3,433,550	8.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,531.12000	2.53112	2,722,050	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,698.98000	3.69898	3,473,940	8.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,550.73000	2.55073	2,742,560	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,677.65000	3.67765	3,453,510	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,570.80000	2.57080	2,763,520	8.10	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												8,210,333.95	91	93,5
R2032	On	03/11/2022	Bond Future			10.84430	85.81464	10.92839	85.37838		10.57	4,376,546.64	51	168,7
R2032	On	02/02/2023	Bond Future			10.99293	87.35156	11.08052	86.90854		10.86	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.13183	84.85070	11.22323	84.39978		11.15	0.00	0	
R2032	On	03/08/2023	Bond Future			11.26310	86.52966	11.35853	86.07018		10.75	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.42029	84.00328	11.52017	83.53505		10.71	0.00	0	
Total R2032 Future												4,376,546.64	51	171,37
R2032	On	03/11/2022	Bond Future	9.31	Call			1.79000	0.00179	2,680	8.83	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,949.41000	8.94941	8,514,040	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			97.19000	0.09719	73,230	13.06	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			743.55000	0.74355	892,890	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			541.08000	0.54108	436,060	11.48	2,180.30	5	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			161.34000	0.16134	210,270	9.06	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			8,071.50000	8.07150	7,637,240	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,580.29000	3.58029	3,926,890	11.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			446.31000	0.44631	356,650	11.68	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			6,808.47000	6.80847	7,220,770	13.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,494.27000	2.49427	2,181,430	9.68	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			41.84000	0.04184	57,940	8.71	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,146.48000	2.14648	1,859,560	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			763.60000	0.76360	915,570	9.90	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,113.71000	2.11371	1,829,420	9.90	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,181.50000	3.18150	3,512,740	11.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			129.66000	0.12966	170,850	8.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,229.76000	4.22976	3,834,690	8.97	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,986.72000	3.98672	3,599,390	9.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.49	Call			451.61000	0.45161	557,690	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,759.21000	2.75921	2,429,030	9.54	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			560.70000	0.56070	684,120	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			2.39000	0.00239	3,580	8.82	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,655.34000	8.65534	8,220,270	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			4.23000	0.00423	6,230	8.80	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,476.41000	5.47641	5,056,250	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			102.89000	0.10289	137,140	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,478.83000	4.47883	4,076,820	8.88	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			927.36000	0.92736	1,049,930	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,452.24000	4.45224	4,131,790	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,084.89000	1.08489	1,221,940	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,079.69000	4.07969	3,773,720	10.17	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,390.26000	1.39026	1,552,930	10.29	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			688.24000	0.68824	786,550	10.01	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,178.03000	5.17803	4,833,320	10.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			897.72000	0.89772	1,017,460	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,529.12000	4.52912	4,205,840	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			912.46000	0.91246	1,033,610	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			393.08000	0.39308	341,980	12.73	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			182.98000	0.18298	215,660	10.16	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			8,847.16000	8.84716	8,436,820	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			420.95000	0.42095	487,030	10.07	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,550.27000	6.55027	6,173,330	10.07	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			626.35000	0.62635	717,570	10.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,493.63000	3.49363	3,213,280	10.29	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,064.29000	1.06429	945,410	11.59	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,274.99000	8.27499	8,666,910	12.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,440.89000	5.44089	5,089,090	10.02	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			132.21000	0.13221	156,840	10.20	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,720.14000	9.72014	9,301,750	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,490.58000	4.49058	4,168,710	10.10	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,247.69000	4.24769	4,555,540	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,248.99000	1.24899	1,113,820	11.40	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,779.05000	4.77905	5,103,190	11.59	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			512.64000	0.51264	461,180	13.35	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			1,628.22000	1.62822	1,787,230	10.47	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,664.53000	4.66453	4,372,620	10.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,119.13000	2.11913	2,308,660	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,879.71000	3.87971	3,618,320	10.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call		2,140.41000	2.14041	2,331,180	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,161.55000	2.16155	2,353,540	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,821.15000	3.82115	3,562,220	10.63	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,356.26000	3.35626	3,606,000	11.03	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,638.86000	2.63886	2,437,680	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,486.25000	10.48625	10,885,710	13.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,850.48000	3.85048	3,590,330	10.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,673.54000	2.67354	2,491,240	10.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,599.94000	4.59994	4,878,030	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,656.45000	2.65645	2,475,060	11.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,986.75000	4.98675	5,276,320	11.12	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,441.72000	2.44172	2,271,810	11.12	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,541.15000	4.54115	4,817,420	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,690.73000	2.69073	2,507,520	10.98	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,570.51000	4.57051	4,847,690	10.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,047.28000	3.04728	3,263,620	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,465.00000	4.46500	4,213,110	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,069.06000	3.06906	3,286,350	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,439.04000	4.43904	4,188,100	10.31	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,090.91000	3.09091	3,309,170	10.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,413.18000	4.41318	4,163,210	10.32	0.00	0	
Total R2032 Option											2,180.30	5	24,46
Total For R2032											4,378,726.94	56	195,84
R2035	On	03/11/2022	Bond Future			11.18580	86.41539	11.25426	86.01498	11.94	3,456,615.60	40	61,48
R2035	On	02/02/2023	Bond Future			11.33293	87.96224	11.40403	87.55572	12.35	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.46370	85.13115	11.53756	84.71740	12.80	0.00	0	
R2035	On	03/08/2023	Bond Future			11.58919	86.81507	11.66599	86.39353	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future			11.73937	83.95124	11.81940	83.52164	12.61	0.00	0	
Total R2035 Future											3,456,615.60	40	167,81
R2035	On	03/11/2022	Bond Future	9.82	Call		11.13000	0.01113	14,450	10.69	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,996.42000	8.99642	8,599,330	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		1,945.08000	1.94508	1,715,520	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		1,302.57000	1.30257	1,475,770	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,913.44000	1.91344	1,686,230	11.78	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		7,841.03000	7.84103	8,222,570	14.23	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,467.06000	2.46706	2,202,570	11.54	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,044.91000	1.04491	1,194,690	11.63	0.00	0	93
R2035	On	03/11/2022	Bond Future	11.05	Put		2,247.64000	2.24764	1,997,010	11.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,248.44000	1.24844	1,416,950	11.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			4,393.86000	4.39386	4,047,510	11.01	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,275.28000	1.27528	1,446,130	11.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			94.37000	0.09437	117,220	10.71	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,928.31000	5.92831	5,550,750	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			267.11000	0.26711	321,170	11.01	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,977.22000	1.97722	1,745,320	11.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			84.59000	0.08459	65,720	14.23	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			906.40000	0.90640	1,042,320	11.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,363.29000	1.36329	1,495,310	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,426.51000	4.42651	4,152,010	11.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,739.18000	1.73918	1,894,880	11.77	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,791.48000	3.79148	3,540,660	11.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,763.53000	1.76353	1,920,640	11.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			960.54000	0.96054	1,063,390	11.38	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,357.20000	5.35720	5,053,530	11.38	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,323.00000	1.32300	1,452,280	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,506.26000	4.50626	4,229,020	11.58	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,343.16000	1.34316	1,473,800	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			415.13000	0.41513	370,690	14.79	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			512.63000	0.51263	575,820	11.23	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,154.32000	7.15432	6,810,990	11.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			866.02000	0.86602	961,350	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,631.36000	5.63136	5,320,170	11.33	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			928.37000	0.92837	1,028,690	11.37	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,756.88000	3.75688	3,507,470	11.79	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			195.43000	0.19543	223,530	11.22	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			10,023.76000	10.02376	9,645,340	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			212.94000	0.21294	243,190	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,775.31000	9.77531	9,399,040	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			231.63000	0.23163	264,140	11.22	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,466.37000	4.46637	4,190,490	11.59	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,585.57000	1.58557	1,449,950	12.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,714.07000	4.71407	4,989,220	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,522.06000	1.52206	1,390,690	13.04	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,909.02000	9.90902	10,271,100	14.79	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,529.08000	9.52908	9,155,070	11.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,447.68000	5.44768	5,141,480	11.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,561.59000	4.56159	4,832,490	12.98	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			965.53000	0.96553	891,970	14.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,421.54000	2.42154	2,592,950	12.18	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.17	Put		4,509.72000	4.50972	4,267,380	12.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,494.78000	2.49478	2,669,540	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,409.76000	4.40976	4,170,770	12.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,519.55000	2.51955	2,695,430	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,376.91000	4.37691	4,139,040	12.21	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		495.09000	0.49509	546,190	11.89	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,722.21000	10.72221	10,359,560	11.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,045.65000	1.04565	1,139,320	11.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		7,630.36000	7.63036	7,310,280	11.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,290.38000	1.29038	1,400,660	11.86	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,544.45000	2.54445	2,721,450	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,344.24000	4.34424	4,107,490	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,614.35000	6.61435	6,910,800	13.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,684.31000	1.68431	1,567,010	13.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,456.70000	9.45670	9,796,890	14.65	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,766.08000	6.76608	6,462,610	11.86	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,285.79000	3.28579	3,111,230	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,019.92000	5.01992	5,265,240	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,327.57000	3.32757	3,151,350	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,051.89000	5.05189	5,298,040	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,306.46000	3.30646	3,131,070	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,084.25000	5.08425	5,331,230	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,416.17000	3.41617	3,607,410	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,536.61000	5.53661	5,298,250	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,368.63000	3.36863	3,558,150	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,600.05000	5.60005	5,359,970	12.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,392.36000	3.39236	3,582,740	12.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,568.27000	5.56827	5,329,050	12.15	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											3,456,615.60	40	180,96
R2037	On	03/11/2022	Bond Future			11.31899	82.57493	11.38725	82.17016	12.74	0.00	0	66,08
R2037	On	02/02/2023	Bond Future			11.45525	79.79739	11.52600	79.38635	13.92	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.58527	81.31423	11.65866	80.89589	13.73	0.00	0	
R2037	On	03/08/2023	Bond Future			11.71272	78.66516	11.78896	78.23891	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future			11.85037	80.14755	11.92959	79.71317	13.56	0.00	0	
Total R2037 Future											0.00	0	139,56
R2037	On	03/11/2022	Bond Future	11.32	Call		1,409.17000	1.40917	1,593,210	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,807.93000	1.80793	1,587,200	12.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,351.81000	1.35181	1,531,070	12.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.30	Put		1,869.72000	1.86972	1,644,210	12.40	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,380.33000	1.38033	1,561,980	12.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,838.63000	1.83863	1,615,510	12.42	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,303.47000	4.30347	4,032,870	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,743.06000	1.74306	1,596,840	14.27	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.03	Call		1,433.81000	1.43381	1,571,440	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,382.86000	4.38286	4,109,450	12.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,455.12000	1.45512	1,594,160	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,343.13000	4.34313	4,071,130	12.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,476.43000	1.47643	1,616,870	12.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,586.36000	1.58636	1,733,890	13.03	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,109.53000	4.10953	3,846,020	13.03	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,252.26000	4.25226	4,517,080	14.27	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,548.39000	4.54839	4,307,610	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,911.24000	1.91124	2,056,390	12.94	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,538.99000	2.53899	2,714,300	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,603.22000	5.60322	5,330,030	12.94	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,614.87000	4.61487	4,371,840	13.19	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,564.62000	2.56462	2,741,050	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,581.54000	4.58154	4,339,630	13.20	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,590.37000	2.59037	2,767,930	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,924.16000	3.92416	4,151,660	13.77	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,239.61000	3.23961	3,048,770	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,322.21000	11.32221	11,682,650	16.46	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		753.07000	0.75307	695,170	16.46	0.00	0	4:
R2037	On	03/08/2023	Bond Future	12.14	Put		3,290.40000	3.29040	3,116,580	14.29	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,144.41000	5.14441	5,395,160	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,332.52000	3.33252	3,157,020	14.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,177.05000	5.17705	5,428,650	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,311.39000	3.31139	3,136,740	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,209.77000	5.20977	5,462,200	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,585.39000	3.58539	3,781,500	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,642.70000	5.64270	5,404,430	13.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,610.89000	3.61089	3,807,870	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,611.49000	5.61149	5,374,090	13.16	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,559.64000	3.55964	3,754,880	13.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,673.72000	5.67372	5,434,580	13.14	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											0.00	0	142,04

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future		11.41618	84.37564	11.47414	84.00613		13.45	0.00	0	52,37
R2040	On	02/02/2023	Bond Future		11.54864	81.38001	11.60866	81.00492		14.73	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.67473	82.92711	11.73695	82.54533		14.53	0.00	0	
R2040	On	03/08/2023	Bond Future		11.79825	80.05960	11.86282	79.67067		14.99	0.00	0	
R2040	On	02/11/2023	Bond Future		11.93088	81.56822	11.99792	81.17189		14.39	0.00	0	
Total R2040 Future											0.00	0	116,91
R2040	On	03/11/2022	Bond Future	10.10	Call		16.28000	0.01628	19,980	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,531.71000	9.53171	9,165,900	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		144.46000	0.14446	171,070	12.12	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.50	Put		1,682.88000	1.68288	1,497,850	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		3,900.47000	3.90047	4,175,610	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		664.72000	0.66472	570,350	14.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,027.27000	2.02727	1,818,810	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,520.81000	1.52081	1,684,020	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,993.94000	1.99394	1,787,640	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		213.05000	0.21305	249,930	12.24	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	10.70	Put		5,372.89000	5.37289	5,040,260	12.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,846.89000	1.84689	2,031,370	13.45	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,769.54000	4.76954	4,449,480	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		972.96000	0.97296	1,093,490	12.93	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,744.07000	2.74407	2,495,090	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,467.02000	6.46702	6,797,100	15.32	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		227.57000	0.22757	188,140	15.32	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,490.00000	1.49000	1,651,050	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Put		6,007.68000	6.00768	5,664,780	12.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,228.59000	1.22859	1,370,300	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put		2,346.72000	2.34672	2,118,920	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,551.85000	1.55185	1,717,200	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,960.91000	1.96091	1,756,750	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		304.37000	0.30437	353,820	12.37	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		1,878.81000	1.87881	1,744,640	15.27	0.00	0	67
R2040	On	02/02/2023	Bond Future	10.96	Call		1,241.83000	1.24183	1,347,140	13.63	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Put		4,763.63000	4.76363	4,512,510	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		307.42000	0.30742	341,680	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,720.42000	4.72042	4,470,580	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,752.14000	1.75214	1,886,330	13.89	0.00	0	67
R2040	On	02/02/2023	Bond Future	11.19	Put		4,426.42000	4.42642	4,185,520	13.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,673.03000	4.67303	4,913,950	15.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,182.96000	1.18296	1,284,630	13.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Put			5,588.16000	5.58816	5,314,740	13.60	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			5,444.48000	5.44448	5,174,700	13.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,539.71000	1.53971	1,662,420	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,806.93000	4.80693	4,554,550	13.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,562.62000	1.56262	1,686,590	13.80	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			5,492.27000	5.49227	5,752,640	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,533.93000	1.53393	1,419,210	15.61	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			1,585.53000	1.58553	1,710,780	13.81	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			10,028.29000	10.02829	9,687,460	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			326.64000	0.32664	362,720	13.38	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			9,825.24000	9.82524	9,486,230	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			5,366.91000	5.36691	5,624,510	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,581.42000	1.58142	1,463,930	15.56	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,059.35000	3.05935	3,228,640	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			4,654.58000	4.65458	4,442,090	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,324.18000	1.32418	1,419,210	13.45	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call			2,858.99000	2.85899	3,021,190	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,897.41000	4.89741	4,677,830	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			646.06000	0.64606	699,350	13.47	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			4,862.08000	4.86208	4,643,510	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,915.55000	2.91555	3,079,780	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,826.96000	4.82696	4,609,410	14.12	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,094.80000	1.09480	1,025,870	17.02	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			2,887.21000	2.88721	3,050,420	14.10	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			11,193.53000	11.19353	10,865,040	13.47	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			7,868.89000	7.86889	7,582,140	13.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,677.97000	1.67797	1,790,900	13.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			6,925.87000	6.92587	6,657,020	13.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			7,783.55000	7.78355	8,061,570	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,785.64000	1.78564	1,681,880	16.04	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,576.75000	10.57675	10,889,600	17.02	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			5,704.95000	5.70495	5,935,310	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,548.73000	3.54873	3,390,160	15.29	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			5,634.71000	5.63471	5,863,570	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,593.55000	3.59355	3,433,480	15.26	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			5,669.79000	5.66979	5,899,400	15.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,571.07000	3.57107	3,411,750	15.27	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			6,257.03000	6.25703	6,036,090	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			3,824.00000	3.82400	4,000,170	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,222.67000	6.22267	6,002,510	14.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.58	Call			3,769.36000	3.76936	3,943,950	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,291.57000	6.29157	6,069,830	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			3,796.63000	3.79663	3,972,020	13.99	0.00	0	
Total R2040 Option												0.00	0	11,46
Total For R2040												0.00	0	128,37
R2044	On	03/11/2022	Bond Future			11.39054	81.37292	11.45349	80.96252		14.23	17,902,042.40	220	73,36
R2044	On	02/02/2023	Bond Future			11.51442	78.44872	11.57958	78.03194		15.60	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.63189	79.94009	11.69938	79.51584		15.41	0.00	0	
R2044	On	03/08/2023	Bond Future			11.74651	77.13875	11.81649	76.70649		15.92	0.00	0	
R2044	On	02/11/2023	Bond Future			11.86928	78.59232	11.94187	78.15180		15.29	0.00	0	
Total R2044 Future												17,902,042.40	220	107,12
R2044	On	03/11/2022	Bond Future	10.10	Put			9,689.86000	9.68986	9,283,890	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			155.51000	0.15551	187,340	12.82	0.00	0	1,96
R2044	On	03/11/2022	Bond Future	10.60	Put			6,038.04000	6.03804	5,659,470	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,644.19000	1.64419	1,835,040	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			1,927.34000	1.92734	1,707,790	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,306.34000	1.30634	1,470,730	13.86	0.00	0	1,96
R2044	On	03/11/2022	Bond Future	11.30	Put			2,313.31000	2.31331	2,067,300	13.86	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			17.28000	0.01728	21,710	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,579.62000	1.57962	1,765,680	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			1,993.56000	1.99356	1,769,220	14.03	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,611.80000	1.61180	1,800,250	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			1,960.30000	1.96030	1,738,350	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			327.29000	0.32729	386,010	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			4,767.60000	4.76760	4,415,920	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			4,588.62000	4.58862	4,853,450	16.05	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			1,986.59000	1.98659	1,834,640	16.05	0.00	0	4,06
R2044	On	02/02/2023	Bond Future	11.14	Call			1,727.23000	1.72723	1,874,570	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,612.49000	4.61249	4,343,050	14.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,752.16000	1.75216	1,900,930	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,569.82000	4.56982	4,301,810	14.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,777.10000	1.77710	1,927,320	14.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,527.25000	4.52725	4,260,690	14.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,790.04000	4.79004	4,553,880	14.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,096.85000	4.09685	4,320,220	15.41	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			3,781.18000	3.78118	3,580,300	15.41	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call			3,014.19000	3.01419	3,200,010	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,860.95000	4.86095	4,622,520	14.94	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			4,981.70000	4.98170	5,230,560	15.78	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 04/05/2023 Bond Future	12.00	Put			3,138.21000	3.13821	2,962,820	15.78		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	11.42	Call			3,043.66000	3.04366	3,230,620	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,825.38000	4.82538	4,588,090	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,073.27000	3.07327	3,261,360	14.96		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,759.75000	5.75975	6,016,360	16.15		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,636.82000	3.63682	3,461,170	16.15		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,688.68000	5.68868	5,943,600	16.12		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,683.21000	3.68321	3,505,870	16.12		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,724.32000	5.72432	5,980,090	16.13		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,660.08000	3.66008	3,483,590	16.13		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,303.14000	6.30314	6,061,140	14.84		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,965.39000	3.96539	4,164,800	14.85		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,267.76000	6.26776	6,026,650	14.85		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,908.90000	3.90890	4,106,530	14.83		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,338.36000	6.33836	6,095,470	14.83		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,937.27000	3.93727	4,135,790	14.84		0.00	0	
Total R2044 Option										0.00	0	16,03
Total For R2044										17,902,042.40	220	123,15
R2048 On 03/11/2022 Bond Future			11.30558	80.43248	11.37354	79.97542		14.76		3,378,164.16	42	246,47
R2048 On 02/02/2023 Bond Future			11.42181	81.90906	11.49213	81.44483		15.32		0.00	0	
R2048 On 04/05/2023 Bond Future			11.53174	79.00729	11.60455	78.53473		15.99		0.00	0	
R2048 On 03/08/2023 Bond Future			11.63930	80.53270	11.71477	80.05109		15.64		0.00	0	
R2048 On 02/11/2023 Bond Future			11.75631	77.63316	11.83458	77.14248		15.89		0.00	0	
Total R2048 Future										3,378,164.16	42	246,47
R2048 On 03/11/2022 Bond Future	10.00	Call			14.89000	0.01489	19,250	13.21		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			10,239.79000	10.23979	9,787,090	13.21		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			207.12000	0.20712	252,560	13.31		0.00	0	95
R2048 On 03/11/2022 Bond Future	10.60	Put			5,698.21000	5.69821	5,286,590	13.31		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Call			300.35000	0.30035	361,840	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			2,435.80000	2.43580	2,158,130	14.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			1,565.20000	1.56520	1,771,930	14.38		0.00	0	95
R2048 On 03/11/2022 Bond Future	11.30	Put			2,059.99000	2.05999	1,809,660	14.38		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			1,597.99000	1.59799	1,807,450	14.40		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,025.18000	2.02518	1,777,580	14.40		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			5,044.53000	5.04453	4,648,960	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			1,631.01000	1.63101	1,843,190	14.41		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			1,990.70000	1.99070	1,745,820	14.41		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			4,057.85000	4.05785	4,404,030	15.56		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			669.56000	0.66956	558,680	15.56		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		1,259.35000	1.25935	1,438,740	14.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,873.56000	1.87356	2,043,480	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,665.16000	4.66516	4,370,850	14.64	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		587.57000	0.58757	659,680	13.93	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,383.89000	8.38389	7,991,770	13.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,927.53000	1.92753	2,100,700	14.67	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,579.63000	4.57963	4,288,570	14.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,820.23000	1.82023	1,986,910	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,751.75000	4.75175	4,454,200	14.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,846.69000	1.84669	2,014,990	14.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,708.19000	4.70819	4,412,260	14.63	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,162.59000	3.16259	3,375,020	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,837.13000	4.83713	4,577,000	15.43	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,101.32000	3.10132	3,311,180	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,910.13000	4.91013	4,647,430	15.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,131.76000	3.13176	3,342,900	15.42	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,873.39000	4.87339	4,611,970	15.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,121.69000	6.12169	6,411,870	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,684.07000	3.68407	3,492,640	16.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,048.02000	6.04802	6,336,360	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,730.43000	3.73043	3,537,160	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,084.68000	6.08468	6,373,940	16.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,707.03000	3.70703	3,514,680	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,108.33000	4.10833	4,334,040	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,311.01000	6.31101	6,046,040	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,051.47000	4.05147	4,275,180	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,385.44000	6.38544	6,118,470	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,079.85000	4.07985	4,304,570	15.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,348.13000	6.34813	6,082,170	15.35	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											3,378,164.16	42	253,77
R209	On	03/11/2022	Bond Future			11.16347	66.91577	11.22646	66.59255	13.45	0.00	0	20,28
R209	On	02/02/2023	Bond Future			11.28987	68.11418	11.35497	67.78602	13.97	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.40726	66.25639	11.47464	65.92240	14.44	0.00	0	1,28
R209	On	03/08/2023	Bond Future			11.51732	67.56732	11.58707	67.22701	14.12	0.00	0	
R209	On	02/11/2023	Bond Future			11.64576	65.69139	11.71812	65.34457	14.22	0.00	0	
Total R209 Future											0.00	0	23,60
R209	On	03/11/2022	Bond Future	9.25	Call		0.41000	0.00041	0,540	12.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,294.39000	11.29439	10,971,300	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	Opt Interr
R209	On	03/11/2022	Bond Future	9.50	Call		1.90000	0.00190	2,460	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,726.37000	9.72637	9,403,710	12.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		859.64000	0.85964	975,050	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,032.13000	2.03213	1,824,320	13.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		880.16000	0.88016	997,450	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,000.26000	2.00026	1,794,330	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		922.07000	0.92207	1,043,140	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,937.56000	1.93756	1,735,410	13.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,225.56000	2.22556	2,432,420	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		847.46000	0.84746	731,100	13.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		196.44000	0.19644	233,920	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,063.28000	4.06328	3,777,540	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		25.01000	0.02501	31,220	12.02	0.00	0	7,75
R209	On	03/11/2022	Bond Future	10.00	Put		6,739.21000	6.73921	6,422,200	12.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		4,100.71000	4.10071	4,371,300	14.83	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		307.12000	0.30712	254,490	14.83	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call		900.96000	0.90096	1,020,140	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,968.73000	1.96873	1,764,690	13.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,127.08000	1.12708	1,229,310	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,999.93000	3.99993	3,774,000	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,092.87000	1.09287	1,192,890	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,072.51000	4.07251	3,844,370	13.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,109.97000	1.10997	1,211,100	13.01	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,036.18000	4.03618	3,809,150	13.01	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,127.12000	2.12712	2,264,190	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,066.21000	4.06621	3,869,290	13.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,149.06000	2.14906	2,287,030	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,339.41000	4.33941	4,134,330	13.81	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		4,036.72000	4.03672	3,840,700	13.93	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,171.11000	2.17111	2,309,990	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,007.41000	4.00741	3,812,300	13.94	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		575.53000	0.57553	627,330	13.39	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		8,463.15000	8.46315	8,180,960	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,935.04000	1.93504	2,063,950	13.81	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,198.29000	6.19829	6,442,980	15.90	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,398.06000	1.39806	1,308,760	15.90	0.00	0	7,50
R209	On	03/08/2023	Bond Future	11.95	Call		4,536.03000	4.53603	4,738,120	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,804.64000	2.80464	2,666,420	14.35	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,479.09000	4.47909	4,679,830	14.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,841.42000	2.84142	2,701,850	14.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.94	Call		4,507.41000	4.50741	4,708,830	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,822.85000	2.82285	2,683,960	14.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,088.07000	3.08807	3,244,400	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,879.62000	4.87962	4,689,130	13.84	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,043.94000	3.04394	3,198,870	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,934.78000	4.93478	4,742,890	13.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,066.10000	3.06610	3,221,740	13.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,907.27000	4.90727	4,716,090	13.83	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	79,60
R210	On	03/11/2022	Bond Future			231.38702	231.38702	231.32944	231.32944		0.00	0	7
R210	On	02/02/2023	Bond Future			235.58596	235.58596	235.53019	235.53019		0.00	0	30
R210	On	04/05/2023	Bond Future			236.98525	236.98525	236.93125	236.93125		0.00	0	
R210	On	03/08/2023	Bond Future			241.72091	241.72091	241.66660	241.66660		0.00	0	
R210	On	02/11/2023	Bond Future			243.08770	243.08770	243.03319	243.03319		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	03/11/2022	Bond Future			10.71684	81.19757	10.80099	80.80451	10.03	1,380,358.69	17	34,07
R213	On	02/02/2023	Bond Future			10.87072	82.65102	10.95853	82.25191	10.16	0.00	0	
R213	On	04/05/2023	Bond Future			11.00745	80.66975	11.09915	80.26353	10.32	0.00	0	
R213	On	03/08/2023	Bond Future			11.13869	82.26496	11.23460	81.85105	9.95	0.00	0	
R213	On	02/11/2023	Bond Future			11.30165	80.26631	11.40222	79.84449	9.87	0.00	0	
Total R213 Future											1,380,358.69	17	34,07
R213	On	03/11/2022	Bond Future	9.13	Call			0.90000	0.00090	1,390	8.20	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,293.01000	8.29301	7,900,440	8.20	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,371.62000	2.37162	2,073,810	8.61	0	
R213	On	03/11/2022	Bond Future	10.39	Call			393.22000	0.39322	490,780	8.63	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,336.75000	2.33675	2,041,250	8.63	0	
R213	On	03/11/2022	Bond Future	10.40	Call			406.80000	0.40680	506,690	8.66	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,009.36000	4.00936	3,641,470	7.84	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			182.09000	0.18209	237,790	8.22	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,093.37000	3.09337	2,756,010	8.22	0	40
R213	On	03/11/2022	Bond Future	10.37	Call			367.07000	0.36707	460,020	8.59	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,676.67000	4.67667	4,298,450	7.90	0	40
R213	On	03/11/2022	Bond Future	10.38	Call			380.05000	0.38005	475,300	8.61	0	
R213	On	03/11/2022	Bond Future	9.19	Call			1.28000	0.00128	1,970	8.18	0	40
R213	On	03/11/2022	Bond Future	9.19	Put			7,977.12000	7.97712	7,584,750	8.18	0	
R213	On	03/11/2022	Bond Future	9.84	Call			36.26000	0.03626	51,100	7.90	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,406.72000	2.40672	2,106,610	8.59	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.40	Put		2,302.32000	2.30232	2,009,150	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		66.10000	0.06610	91,270	7.84	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,152.15000	4.15215	3,856,850	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		916.49000	0.91649	1,035,440	9.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,735.87000	3.73587	3,455,710	9.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put		5,002.46000	5.00246	4,683,500	9.61	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		740.40000	0.74040	841,900	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,226.43000	4.22643	3,928,820	9.52	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		751.11000	0.75111	853,770	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,189.29000	4.18929	3,892,840	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		761.78000	0.76178	865,590	9.51	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,474.61000	3.47461	3,205,060	9.58	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,900.08000	5.90008	6,232,840	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		522.41000	0.52241	456,060	11.25	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		129.23000	0.12923	152,410	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,840.76000	8.84076	8,464,830	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		552.09000	0.55209	632,240	9.61	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,033.11000	1.03311	1,162,670	9.58	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call		1,880.64000	1.88064	2,051,110	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,441.62000	3.44162	3,205,870	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,843.32000	1.84332	2,011,570	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,494.90000	3.49490	3,256,930	9.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,861.80000	1.86180	2,031,150	9.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,468.07000	3.46807	3,231,200	9.91	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,335.97000	2.33597	2,171,000	10.06	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,998.15000	3.99815	4,247,940	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,320.50000	2.32050	2,156,380	10.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,945.43000	3.94543	4,193,530	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,351.54000	2.35154	2,185,730	10.05	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,971.76000	3.97176	4,220,700	10.06	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,735.67000	2.73567	2,931,400	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,926.65000	3.92665	3,700,560	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,755.75000	2.75575	2,952,350	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,904.14000	3.90414	3,678,920	9.59	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,715.32000	2.71532	2,910,180	9.58	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,948.92000	3.94892	3,721,960	9.58	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											1,380,358.69	17	39,38
R214	On	03/11/2022	Bond Future			11.31933	64.31252	11.38218	63.97568	14.72	0.00	0	25,4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	02/02/2023			11.44193	65.46373	11.50689	65.12161		15.30		0.00	0	64,56
R214	On	04/05/2023			11.55006	63.41000	11.61718	63.06175		15.90		0.00	0	
R214	On	03/08/2023			11.65277	64.66425	11.72217	64.30934		15.57		0.00	0	
R214	On	02/11/2023			11.77389	62.58716	11.84576	62.22557		15.78		0.00	0	
Total R214 Future												0.00	0	89,94
R214	On	03/11/2022	11.34	Call			1,333.06000	1.33306	1,490,180	14.41		0.00	0	
R214	On	03/11/2022	11.34	Put			1,558.81000	1.55881	1,379,090	14.41		0.00	0	
R214	On	03/11/2022	11.35	Call			1,360.00000	1.36000	1,519,100	14.43		0.00	0	
R214	On	03/11/2022	11.35	Put			1,532.12000	1.53212	1,354,380	14.43		0.00	0	
R214	On	03/11/2022	11.36	Call			1,387.32000	1.38732	1,548,410	14.45		0.00	0	
R214	On	03/11/2022	11.36	Put			1,505.87000	1.50587	1,330,120	14.45		0.00	0	
R214	On	02/02/2023	11.08	Call			1,470.88000	1.47088	1,593,660	14.62		0.00	0	
R214	On	02/02/2023	11.08	Put			3,773.91000	3.77391	3,554,570	14.62		0.00	0	
R214	On	02/02/2023	11.09	Call			1,492.01000	1.49201	1,615,970	14.64		0.00	0	
R214	On	02/02/2023	11.09	Put			3,739.58000	3.73958	3,521,420	14.64		0.00	0	
R214	On	02/02/2023	11.07	Call			1,449.77000	1.44977	1,571,370	14.61		0.00	0	
R214	On	02/02/2023	11.07	Put			3,808.32000	3.80832	3,587,800	14.61		0.00	0	
R214	On	04/05/2023	11.36	Put			3,872.39000	3.87239	3,679,650	15.36		0.00	0	
R214	On	04/05/2023	11.37	Call			2,545.78000	2.54578	2,702,230	15.37		0.00	0	
R214	On	04/05/2023	11.37	Put			3,843.48000	3.84348	3,651,680	15.37		0.00	0	
R214	On	04/05/2023	11.38	Call			2,570.36000	2.57036	2,727,760	15.38		0.00	0	
R214	On	04/05/2023	11.38	Put			3,814.74000	3.81474	3,623,890	15.38		0.00	0	
R214	On	04/05/2023	11.36	Call			2,521.30000	2.52130	2,676,810	15.36		0.00	0	
R214	On	03/08/2023	12.14	Call			4,973.44000	4.97344	5,188,260	16.08		0.00	0	
R214	On	03/08/2023	12.14	Put			2,902.33000	2.90233	2,762,240	16.08		0.00	0	
R214	On	03/08/2023	12.15	Call			5,003.29000	5.00329	5,218,770	16.09		0.00	0	
R214	On	03/08/2023	12.15	Put			2,883.95000	2.88395	2,744,520	16.09		0.00	0	
R214	On	03/08/2023	12.16	Call			5,033.41000	5.03341	5,249,560	16.11		0.00	0	
R214	On	03/08/2023	12.16	Put			2,865.91000	2.86591	2,727,150	16.11		0.00	0	
R214	On	02/11/2023	11.47	Put			5,151.49000	5.15149	4,953,290	15.24		0.00	0	
R214	On	02/11/2023	11.45	Call			3,178.73000	3.17873	3,340,650	15.23		0.00	0	
R214	On	02/11/2023	11.45	Put			5,211.74000	5.21174	5,012,070	15.23		0.00	0	
R214	On	02/11/2023	11.46	Call			3,201.19000	3.20119	3,363,840	15.23		0.00	0	
R214	On	02/11/2023	11.46	Put			5,181.55000	5.18155	4,982,610	15.23		0.00	0	
R214	On	02/11/2023	11.47	Call			3,223.72000	3.22372	3,387,110	15.24		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	89,94
Total for Bond												53,700,270.00	612	1,489,12
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2044 Future									0.00	0	
Total For R2044									0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2048 Future									0.00	0	
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/11/2022 GOVI			832.83300	832.83300	829.15200	829.15200			0.00	0	86
GOVI On 02/02/2023 GOVI			847.74100	847.74100	844.00400	844.00400			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI		863.81800	863.81800	860.01500	860.01500			0.00	0	
GOVI	On	03/08/2023	GOVI		880.87500	880.87500	877.00000	877.00000			0.00	0	
GOVI	On	02/11/2023	GOVI		897.49100	897.49100	893.54200	893.54200			0.00	0	
Total GOVI Future											0.00	0	86
GOVI	On	03/11/2022	GOVI	820.41	Call		87,420.00000	8.74200	124,230,000		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		87,320.00000	8.73200	124,130,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		87,220.00000	8.72200	124,030,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		68,160.00000	6.81600	30,790,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		68,260.00000	6.82600	30,890,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		68,360.00000	6.83600	30,990,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		71,550.00000	7.15500	109,580,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		71,450.00000	7.14500	109,480,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		71,350.00000	7.13500	109,380,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		397,900.00000	39.79000	436,650,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		397,800.00000	39.78000	436,550,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		397,700.00000	39.77000	436,450,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		77,220.00000	7.72200	116,710,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		77,420.00000	7.74200	116,910,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		77,320.00000	7.73200	116,810,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	86
Total for GOVI											0.00	0	86
AL37	On	03/11/2022	Index Future		834.08000	834.08000	831.94100	831.94100			0.00	0	
AL37	On	02/02/2023	Index Future		849.01000	849.01000	846.84300	846.84300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/05/2023	Index Future			865.11100	865.11100	862.90800	862.90800			0.00	0	
AL37	On	03/08/2023	Index Future			882.19400	882.19400	879.95000	879.95000			0.00	0	
AL37	On	02/11/2023	Index Future			898.83400	898.83400	896.54800	896.54800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			959.90100	959.90100	955.51100	955.51100			0.00	0	
AL7T	On	02/02/2023	Index Future			977.08300	977.08300	972.62600	972.62600			0.00	0	
AL7T	On	04/05/2023	Index Future			995.61300	995.61300	991.07700	991.07700			0.00	0	
AL7T	On	03/08/2023	Index Future			1,015.27300	1,015.27300	1,010.65100	1,010.65100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,034.42400	1,034.42400	1,029.71400	1,029.71400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			844.59500	844.59500	840.90200	840.90200			0.00	0	13
ALBI	On	02/02/2023	Index Future			859.71300	859.71300	855.96500	855.96500			0.00	0	
ALBI	On	04/05/2023	Index Future			876.01700	876.01700	872.20300	872.20300			0.00	0	
ALBI	On	03/08/2023	Index Future			893.31500	893.31500	889.42900	889.42900			0.00	0	
ALBI	On	02/11/2023	Index Future			910.16600	910.16600	906.20500	906.20500			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.67200	325.67200	325.59300	325.59300			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.58100	331.58100	331.50400	331.50400			0.00	0	
IGOV	On	04/05/2023	Index Future			337.94800	337.94800	337.87100	337.87100			0.00	0	
IGOV	On	03/08/2023	Index Future			344.69700	344.69700	344.62000	344.62000			0.00	0	
IGOV	On	02/11/2023	Index Future			351.27400	351.27400	351.19500	351.19500			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.81500	94.18500	5.77000	94.23000			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.48500	93.51500	6.45500	93.54500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.57000	93.43000	6.54000	93.46000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.14500	92.85500	7.08000	92.92000			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.22000	92.78000	7.17000	92.83000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.63000	92.37000	7.59500	92.40500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.73000	92.27000	7.66500	92.33500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.09500	91.90500	8.08500	91.91500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.14500	91.85500	8.18000	91.82000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.14000	91.86000	8.19000	91.81000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.13000	91.87000	8.19000	91.81000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 19/06/2024 Jibar Future			8.12500	91.87500	8.18500	91.81500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										53,700,270.00	612	1,491,25
ABCPI3 On 07/12/2023 Spot Bond			1.86300	330.83532	1.86300	330.70146				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.99983				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.54119				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.93000	101.10825	9.93000	101.08148				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.91000	88.13133	11.91000	88.10347				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.26241				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.88008				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.81714				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.23766				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.61998				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.71166				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.84445				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.38734				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.74900				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.94258				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.16291				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.78856				0.00	0	2,500,000,00
Total ABFN32 SPOT										0.00	0	2,500,000,00
Total For ABFN32										0.00	0	2,500,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.16162				0.00	0	9,100,000,00
Total ABFN33 SPOT										0.00	0	9,100,000,00
Total For ABFN33										0.00	0	9,100,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.96201				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.31533				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.87577				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	99.95144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.11059				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	99.94480				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.57722				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.98859				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.01180				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.02841				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	101.40044				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.45396				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.37088				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.27257				0.00	0	100,000,00
Total ABFN49 SPOT										0.00	0	100,000,00
Total For ABFN49										0.00	0	100,000,00
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.07732				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.18071				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.16864				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.55293				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.56697				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.57873				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.29174				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.53287				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.36626				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.69888				0.00	400,000,000	240,000,000
Total ABJ01 SPOT										0.00	400,000,000	240,000,000
Total For ABJ01										0.00	400,000,000	240,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.33089				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.21235				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.57904				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.61856				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.57500	6.57500	6.57500	154.28385				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.31963	100.00000	46.19962				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.30500	2.30500	2.30500	164.88806				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.22000	3.22000	3.22000	223.15146				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	237.56120				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	99.93752				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.84500	8.84500	8.84500	108.16333				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.09000	103.71403	7.09000	103.69411		10,351,400,000,000.00		1,460,000,000	730,000,000	
Total ABS15 SPOT								10,351,400,000,000.00		1,460,000,000	730,000,000	
Total For ABS15								10,351,400,000,000.00		1,460,000,000	730,000,000	
ABS16 On 11/11/2025 Spot Bond			8.53500	108.59061	8.53500	108.56595				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.25500	109.17530	9.25500	109.14846				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.53000	106.84794	7.53000	106.82648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.28000	98.50002	9.28000	98.47534				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.44182	100.00000	12.41398				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.98500	330.35961	1.98500	330.22483				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.72000	11.72000	11.72000	100.63108				0.00	0	300,000,00
Total ABX01 SPOT										0.00	0	300,000,00
Total For ABX01										0.00	0	300,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	99.84618				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.84996				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.84994				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.85069				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.85069				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.84753				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.84753				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	194.90723				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	197.14735				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.85672				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.39824				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.46576				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.67471				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.41881				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.43704				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.41553				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.66850				0.00	13,600,000	25,000,000
Total AGT01 SPOT										0.00	13,600,000	25,000,000
Total For AGT01										0.00	13,600,000	25,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.51359				0.00	8,800,000	50,600,000
Total AGT02 SPOT										0.00	8,800,000	50,600,000
Total For AGT02										0.00	8,800,000	50,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.58480				0.00	0	110,000,000
Total AGT03 SPOT										0.00	0	110,000,000

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 AGT03										0.00	0	110,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	105.18921				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.97249				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.00334				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.14500	96.70049	9.14500	96.67700				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.04986				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.20480				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.39826				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.89102				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.44728				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.08500	101.31244	9.08500	101.28798				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42645				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.46513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.48890				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.00591				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.97816				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.42835				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.46501				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.48877				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.65454				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.56911				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.64593				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.47688				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.46798				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	100.50062				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.48935				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.13407				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.67222				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.25000	105.79212	9.25000	105.76599				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.80000	101.84240	9.80000	101.81592				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.77000	89.56138	12.77000	89.53127				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.40000	200.18195	5.40000	200.08195				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.49611				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.06884				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.78185				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	
APF16 On 07/08/2024 Spot Bond					0.00000	100.88432				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.52350				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.08500	252.56927	5.08500	252.44522				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.69500	218.24080	5.69500	218.13009				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.09000	213.68922	4.09000	213.58995				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.04000	117.10136	5.04000	117.04407				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.81319				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.83823				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.86327				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.61372				0.00	59,600,000	14,900,000
Total ASN278 SPOT										0.00	59,600,000	14,900,000
Total For ASN278										0.00	59,600,000	14,900,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.47225				0.00	42,400,000	10,600,000
Total ASN279 SPOT										0.00	42,400,000	10,600,000
Total For ASN279										0.00	42,400,000	10,600,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.46394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.47897				0.00	89,200,000	22,300,000
Total ASN291 SPOT										0.00	89,200,000	22,300,000
Total For ASN291										0.00	89,200,000	22,300,000
ASN291 On 20/12/2023 Spot Bond					0.00000	99.85785				0.00	1,800,000,000	900,000,000
Total ASN300 SPOT										0.00	1,800,000,000	900,000,000
Total For ASN300										0.00	1,800,000,000	900,000,000
ASN300 On 20/12/2023 Spot Bond					0.00000	100.40363				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.24500	4.24500	4.24500	115.82889				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.24000	5.24000	5.24000	103.40935				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.00649				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.00985				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.72888				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.37800				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.15000	115.54599	5.15000	115.48912				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	99.85591				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.46131				0.00	0	5,000,00
Total ASN346 SPOT										0.00	0	5,000,00
Total For ASN346										0.00	0	5,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.00342				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.86062				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.86062				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.29467				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.01532				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.02530				0.00	1,400,000,000	700,000,00
Total ASN373 SPOT										0.00	1,400,000,000	700,000,00
Total For ASN373										0.00	1,400,000,000	700,000,00
ASN37 On 20/12/2024 Spot Bond					0.00000	100.46871				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.95376				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.96054				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	99.96054				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.01682				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.20750				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.43532				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.88222				0.00	62,400,000	15,600,00
Total ASN399 SPOT										0.00	62,400,000	15,600,00
Total For ASN399										0.00	62,400,000	15,600,00
ASN399 On 20/12/2024 Spot Bond					0.00000	99.86245				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.84362				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.16376				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	102.94661				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.83139				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.82711				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.81069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.16931				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.05504				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.95895				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.96672				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.54500	9.54500	9.54500	100.99980				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.18500	11.18500	11.18500	99.90002				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.87886				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.98804				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.51876				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	99.95691				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	115.74511				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.97000	10.97000	10.97000	99.65522				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.47061				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.98194				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	99.98194				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.86843				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.54000	96.87581	10.54000	96.84862				0.00	0	16,800,00
Total ASN508 SPOT										0.00	0	16,800,00
Total For ASN508										0.00	0	16,800,00
ASN50(On 21/12/2026 Spot Bond			9.72000	96.59866	9.72000	96.57362				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.27000	95.44703	10.27000	95.42092				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.27000	95.44703	10.27000	95.42092				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.09414	9.10000	101.06970				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.32390	11.05000	101.29429				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.31803	11.00000	101.28856				0.00	0	
Total ASN530 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.25926	10.50000	101.23110				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.25926	10.50000	101.23110				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.45208				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.90071				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.42622				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.88000	101.04186	10.88000	101.01278				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.97000	100.26691	10.97000	100.60177				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.83000	100.91484	10.83000	100.88592				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.35255				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.09856				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.17085				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.84286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	99.86632				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.04322				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.97600				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	99.72814				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.37000	101.00581	9.37000	100.98078				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.12164				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.10173				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.01996				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.05250				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.37094				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.93556				0.00	400,000,000	200,000,000
Total ASN607 SPOT										0.00	400,000,000	200,000,000
Total For ASN607										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	101.04622				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.76770				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.84063				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.83293				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.42966				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.85315				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.84004				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.33537				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.38038				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.84557				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.83281				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.18968				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.99914				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.02199				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.21756				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.65500				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.32537				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.56365				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.41139				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.49704				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.83866				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.83300				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.33580				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.68858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.63143				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.95342				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.00347				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29116				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.98322				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.85189				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.85095				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.35245				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.74336				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.91139				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.59718				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.67546				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.94749				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.15561				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.26619				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.02078				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.09030				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.17890				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.97667				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.31065				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.66955				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.85662				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.85473				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.72205				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.93561				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.78559				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.79541				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.97384	9.97384	9.97384	104.17225				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.94763				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	101.19659				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.03461				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.92981				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.93099				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.95244				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.85017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN810 On 06/04/2025 Spot Bond					0.00000	101.48531				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.35325				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.14444				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.69660				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.74896				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.21023				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.44026				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.43664				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.32239				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.14807				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.14807				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN834 On 31/01/2025 Spot Bond					0.00000	101.03473				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	99.91982				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.96578				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.95844				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	100.95844				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.14965				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.19424				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.89787				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.90449				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	100.92429				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.08788				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.08165				0.00	0	
Total ASN849 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.85671				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.85309				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.31072				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.13070				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.98808				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.08990				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.49936				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.07972				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.07972				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.06849				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.97992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	99.97992				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.94352				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	101.47329				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	99.84266				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	101.29997				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.83220				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.83408				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.91807				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.08372				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.21262				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.31069				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88 On 15/09/2028 Spot Bond					0.00000	99.95655				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.42000	102.96620	11.42000	101.59545				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.83597				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.59660				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.85852				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.15257				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.43726				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.89071				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.27036				0.00	100,000,000,000	50,000,000,000
Total BAW31 SPOT										0.00	100,000,000,000	50,000,000,000
Total For BAW31										0.00	100,000,000,000	50,000,000,000
BAW33 On 13/10/2023 Spot Bond			7.43000	101.27583	7.43000	101.25566				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.28110				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.25417				0.00	0	
Total BAW36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BAW36									0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.07855			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.30544			0.00	0	
Total BAW38 SPOT									0.00	0	
Total For BAW38									0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.42981			0.00	0	
Total BAWGL1 SPOT									0.00	0	
Total For BAWGL1									0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.44040			0.00	0	
Total BAWGL2 SPOT									0.00	0	
Total For BAWGL2									0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.33000	12.33000	12.33000	105.08812			0.00	0	480,000,00
Total BAYA72 SPOT									0.00	0	480,000,00
Total For BAYA72									0.00	0	480,000,00
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.37125			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.47337			0.00	0	
Total BAYA77 SPOT									0.00	0	
Total For BAYA77									0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.05524			0.00	0	
Total BAYA78 SPOT									0.00	0	
Total For BAYA78									0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.42265			0.00	0	
Total BAYA79 SPOT									0.00	0	
Total For BAYA79									0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.21097			0.00	0	
Total BAYA80 SPOT									0.00	0	
Total For BAYA80									0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.18182			0.00	0	
Total BAYA82 SPOT									0.00	0	
Total For BAYA82									0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.92456			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	102.02688				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.96227				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.16702				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.67873				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.15786				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	102.12035				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.87454				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.92517				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.87404				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.75565				0.00	400,000,000	200,000,000
Total BAYA94 SPOT										0.00	400,000,000	200,000,000
Total For BAYA94										0.00	400,000,000	200,000,000
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.85375				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.92551				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.02799				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.02711				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.28249				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.51557				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.33393				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.28339				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.30840				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.60918				0.00	0	40,000.00
Total BAYB20 SPOT										0.00	0	40,000.00
Total For BAYB20										0.00	0	40,000.00
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.28286				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.26266				0.00	0	
Total BAYB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.28249				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.27500	9.27500	9.27500	98.31430				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.90969				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.37693				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03022				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.92970				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.57323				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.24655				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55833				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.74808				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.98813				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.73799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.75416				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.04835				0.00	0	140,000,00
Total BID10 SPOT										0.00	0	140,000,00
Total For BID10										0.00	0	140,000,00
BID11 On 15/11/2023 Spot Bond			7.99000	104.92429	7.99000	104.90196				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.46724				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.87167				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.29260				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.34213				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.38421				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.06878				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.29701				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.80500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.72400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.56900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.16900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	101.40319				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.60781				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.35871				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.53425				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.48735				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.55191				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.43178				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.25352				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.80265				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.82488				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.61655				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.75259				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	101.43488				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.12870				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.70374				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.60530				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.77000	105.59947	8.77000	105.57472				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			9.07000	106.97083	9.07000	106.94491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.62000	103.32489	9.62000	103.29852				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.16000	11.16000	11.16000	99.42012				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.14681				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.39582				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.41771				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.36335				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.43084				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.87019				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.50701	4.77000	105.85800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.67200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.76081				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			9.00500	101.97692	9.00500	101.95251				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.74239	8.70700	110.74100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.95749				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.78525				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.26000	98.86781	11.26000	98.83838				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.11096	6.50000	108.78700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.13800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.85783				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.63384				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.62992				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.00500	155.08402	5.00500	155.00830				0.00	0	
Total CLN453 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.44500	153.54468	5.44500	153.46792				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.60046				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.65000	102.79780	8.65000	102.77375				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.63017				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.25934				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.32022				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.93082				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.14077				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.87656				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.32714				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.74142				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			10.11000	99.97231	10.11000	99.94463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.16000	103.67748	10.16000	103.64898				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.43143				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02006				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.31201				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			9.37000	102.09912	9.37000	100.05375				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	101.36971				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	101.19855				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.22850				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2022 Spot Bond					0.00000	100.47080				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.02006				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.84853				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	101.09658				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ³ On 18/07/2025 Spot Bond			10.50000	101.24220	10.50000	101.21405				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	100.57229				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	101.05064				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	101.23030				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	148.56900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ⁴ On 17/01/2024 Spot Bond					0.00000	102.46242				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			9.97000	100.79926	9.97000	100.77261				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			10.02000	104.72502	10.02000	104.69720				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			10.11000	103.55616	10.11000	103.52842				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	309.96545				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 ³ On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.64576				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.67247				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.43277				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.34650				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	131.46200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.71715				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.47000	102.57872	10.47000	102.57809				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.97000	103.92854	9.97000	103.90107				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.03349				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.55923				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.81799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.17222				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.68593				0.00	1,400,000,000	700,000,000
Total CLN568 SPOT										0.00	1,400,000,000	700,000,000
Total For CLN568										0.00	1,400,000,000	700,000,000
CLN568 On 12/11/2025 Spot Bond			10.20000	102.78097	10.20000	102.75319				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.69841				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.68861				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.95963				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.83713				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.05758				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.40946				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.71906				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.93039				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	101.06944				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.55069				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.25470				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.63518				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.87916				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.86850				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.65161				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.42500	157.61171	3.42500	126.59352				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.60497				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.56261				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.42739				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.44000	9.44000	9.44000	102.21884				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.34162				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.01900				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.87916				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.87916				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.65100				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.02500	9.02500	9.02500	100.43307				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.77269				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.88648				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.04778				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.09075				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.46130				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.60000	103.30180	9.60000	103.27534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 23/10/2024 Spot Bond					0.00000	101.02936				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.13811				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.12747				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.50257				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.27314				0.00	2,980,000,000	1,490,000,000
Total CLN615 SPOT										0.00	2,980,000,000	1,490,000,000
Total For CLN615										0.00	2,980,000,000	1,490,000,000
CLN615 On 20/12/2029 Spot Bond					0.00000	99.17400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.34923				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.92058				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.32818				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.94491				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2022 Spot Bond					0.00000	100.96690				0.00	180,000,000	90,000,000
Total CLN621 SPOT										0.00	180,000,000	90,000,000
Total For CLN621										0.00	180,000,000	90,000,000
CLN62 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.06422				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.50000	101.72011	7.50000	101.69978				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.58589				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.44186				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.77500	60.65333	12.77500	79.82368				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.45126				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.67000	97.77775	10.67000	97.75013				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.58387				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.45479				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.48670				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.71929				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.09257				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.44713				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.58185				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.75563				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.62225				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.97909				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.44891				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.88088				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.17992				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.88071				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.70727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.29076				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.58185				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.49404				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.58185				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	101.65500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.90830				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.87986				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.13511				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.53700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	119.19900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	144.02400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.41105				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.51890				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.67067				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.73940				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.12193				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.32860				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.62898				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.98947	158.70989	3.98947	128.91980				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.98947	158.70989	3.98947	128.92063				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.63907				0.00	0	239,400,00
Total CLN676 SPOT										0.00	0	239,400,00

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 CLN676										0.00	0	239,400,00
CLN67 On 19/08/2025 Spot Bond					0.00000	100.66597				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.59674				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.40985				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.59722				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.12021				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.53718				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.57395				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.87744				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.82643				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.82622				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.08183				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.48355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.63141				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.71758				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.91835				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.40668				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.33895				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.25400				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.63699				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.45644				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.01124				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.48053				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.67941				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.68131				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.59889				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.94825				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.19089				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.99403				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.60753				0.00	600,000,000	300,000,000
Total CLN713 SPOT										0.00	600,000,000	300,000,000
Total For CLN713										0.00	600,000,000	300,000,000
CLN714 On 21/06/2025 Spot Bond					0.00000	101.60808				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.60808				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.60808				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	80.98837				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.01799				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	79.98688				0.00	0	
Total CLN720 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.30885				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.23126				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.01811				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49554				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49554				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.49554				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.51851				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.51851				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.51851				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.51364				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.55041				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.18810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.01826				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	94.35978				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.13638				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.43037				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.80000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.05999				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.57511				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.73477				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.88179				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.45200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	101.26251				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.32242				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.63135				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.02295				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.01934				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.30846				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 31/07/2023 Spot Bond			7.68000	7.68000	7.68000	100.63808				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.27303				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.57722				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.50766				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.67440				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.76958				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.88158				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.76330				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.68000	7.68000	7.68000	100.63808				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.78079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.65291				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.47633				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.46154				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.80306				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.34451				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.05394				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.62000	6.62000	6.62000	121.30924				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.29325				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	100.34207				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.91234				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	100.91817				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond			10.93000	10.93000	10.93000	100.02033				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.02875				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.94728				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.96009				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.61832				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	101.44741				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.61832				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.52582				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.35849				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	98.96700				0.00	0	
Total CLN791 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.08137				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.61839				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.02907				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.03444				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.03444				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.31240				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.28864				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	100.92166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.15901				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.04038				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.31428				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.95892				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.50485				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.27500	98.33866	9.27500	98.31430				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.51622				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.10970				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.88535				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.70860				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.70860				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.02913				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.04038				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.91236				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.02913				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.61839				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.02913				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.02913				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.02880				0.00	0	
Total CLN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.02913				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.13827				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.49139				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.25022				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.02880				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.14663				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.31058				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.31072				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.31073				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.31064				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.94358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.61287				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.52100				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.72200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.57400				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.12490				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.45197				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.45598				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.66005				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.66004				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.65968				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	101.10480				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	101.87992				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.36291				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	101.42616				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.41327				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.44773				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	101.41276				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	101.51934				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	82.92089				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	101.13363				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.15034				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.06004				0.00	0	
Total CLN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.08002				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	110.45615				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.67900				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.00600				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.41083				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.81459				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.88920				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.90073				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.89490				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.44534				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.31058				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.79203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.00548				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.97555				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.52853				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.60687				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.58397				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.55927				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.01394				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.54184				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.77147				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.55625				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.62000	105.09980	9.62000	105.07284				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.24000	103.23648	11.24000	103.20565				0.00	0	50,000,00
Total COJ08 SPOT										0.00	0	50,000,00
Total For COJ08										0.00	0	50,000,00
COJG0 On 09/06/2024 Spot Bond			10.71000	101.84553	10.71000	101.81650				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.08500	104.08578	9.08500	104.06051				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.03000	93.61278	13.03000	93.58050				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62000	93.72671	11.62000	93.69779				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.96613				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.09997				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.44186				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.66701				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.37000	10.37000	10.37000	103.40991				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.37029				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.70020				0.00	0	
Total DSY05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.63662			0.00	0	
Total DSY06 SPOT									0.00	0	
Total For DSY06									0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.45305			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.22037			0.00	0	
Total DTF001 SPOT									0.00	0	
Total For DTF001									0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.25598			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.60000	101.49199	7.60000	101.47157		3,040,000,000,000.00	400,000,000	200,000,000	
Total DV23 SPOT								3,040,000,000,000.00	400,000,000	200,000,000	
Total For DV23								3,040,000,000,000.00	400,000,000	200,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.17514	100.00000	72.03947		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	72.17514	100.00000	72.03947		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			9.17000	101.37829	9.17000	101.35360		0.00	0	2,213,000,000	
Total DV24 SPOT								0.00	0	2,213,000,000	
Total For DV24								0.00	0	2,213,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV27 On 02/02/2027 Spot Bond			10.57000	97.10857	10.57000	97.08140		0.00	0		
Total DV27 SPOT								0.00	0		
Total For DV27								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.69000	93.67555	11.69000	93.64663		0.00	0		
Total DV29 SPOT								0.00	0		
Total For DV29								0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.72554	10.10000	100.69858		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.72554	10.10000	100.69858		0.00	0		
Total DV29/R213 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29/R213										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.00421				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.06233				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.37019				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.93397				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.02633				0.00	0	9,300,000,00
Total DVF27 SPOT										0.00	0	9,300,000,00
Total For DVF27										0.00	0	9,300,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.95788				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.09546				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.57535				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.82507				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.15240				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.85875				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.38633				0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	240,000,00
Total For DVFB30										0.00	0	240,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.77503				0.00	600,000,000	300,000,00
Total DVFB31 SPOT										0.00	600,000,000	300,000,00
Total For DVFB31										0.00	600,000,000	300,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.95620				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.95475				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.56000	101.91848	8.56000	101.89527				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.34500	115.24153	5.34500	115.18422				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04000	104.02223	5.04000	103.97134				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	144.91564	2.25000	144.85552				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.43000	162.53494	3.43000	162.46239				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.44500	148.82321	3.44500	148.75673				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.45000	144.13772	3.45000	144.07330				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16500	118.50432	5.16500	118.44584				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.01000	106.36657	5.01000	106.31460				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	144.91564	2.25000	144.85552				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	168.46455				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.73712				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	152.85306				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	155.06169				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.71914				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.80365				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.74549				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.95450				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.69706				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.48938				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	93.92297				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	92.22302				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.85545				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	103.69216				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	103.10949				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68000	102.68128	10.68000	102.65225				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.59000	12.59000	12.59000	95.13290				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.64000	12.64000	12.64000	99.34910				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.77000	10.77000	10.77000	101.57077				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.77000	10.77000	10.77000	101.24140				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.57000	12.57000	12.57000	70.48208				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.86000	11.86000	11.86000	98.97928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.57000	12.57000	12.57000	92.38786				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.58892				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.12100				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.72359				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.23715				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.32136				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.12650				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	99.98047				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000,000.00	9,500,000,000	9,000,000,000	
Total EPF025 SPOT									950,000,000,000,000.00	9,500,000,000	9,000,000,000	
Total For EPF025									950,000,000,000,000.00	9,500,000,000	9,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.66382				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.98180				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.65502				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.27276				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.13141				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.89523				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.82630				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.19009				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.64446				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.82504				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.56492				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.58695				0.00	0	
Total ERS3B9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.57584				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.59788				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.57613				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.55035				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.57237				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.15000	102.33385	7.15000	102.31432			193,050,000,000,000.00	27,000,000,000	14,500,000,00	
Total ES23 SPOT									13,050,000,000,000.00	27,000,000,000	14,500,000,00	
Total For ES23									13,050,000,000,000.00	27,000,000,000	14,500,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.30849	10.00000	101.28171			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.71000	98.05696	9.71000	98.03156			1,879,822,986,000.00	193,596,600	3,565,191,30	
Total ES26 SPOT									1,879,822,986,000.00	193,596,600	3,565,191,30	
Total For ES26									1,879,822,986,000.00	193,596,600	3,565,191,30	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53220	7.85000	103.51042			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.02500	72.76241	12.08500	72.45017			2,440,331,855,000.00	202,938,200	2,221,469,10	
Total ES33 SPOT									2,440,331,855,000.00	202,938,200	2,221,469,10	
Total For ES33									2,440,331,855,000.00	202,938,200	2,221,469,10	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.97999	7.50000	99.95999			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.33500	75.15775	12.39500	74.79828			1,553,529,108,000.00	125,944,800	735,159,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,553,529,108,000.00	125,944,800	735,159,100
Total For ES42										1,553,529,108,000.00	125,944,800	735,159,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.28238	8.50000	103.25889				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.56000	11.56000	11.56000	100.69871				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.74000	12.74000	12.74000	95.90498				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.27618				0.00	56,800,000	14,200,000
Total EXX05 SPOT										0.00	56,800,000	14,200,000
Total For EXX05										0.00	56,800,000	14,200,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.72605				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.44721				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.60969				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.95689				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.08339				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.82552				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.86774				0.00	0	2,970,000.00
Total FIFG02 SPOT										0.00	0	2,970,000.00
Total For FIFG02										0.00	0	2,970,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.45208				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.47592				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.48189				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.66004				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.91858				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.33189				0.00	0	350,900,00
Total FRB24 SPOT										0.00	0	350,900,00
Total For FRB24										0.00	0	350,900,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.74972				0.00	0	20,900,00
Total FRB25 SPOT										0.00	0	20,900,00
Total For FRB25										0.00	0	20,900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.18869				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.35000	105.42720	9.35000	105.40089				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.31895				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.32842				0.00	0	
Total FRB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.27000	99.93871	9.27000	99.91397				0.00	0	15,700,00
Total FRB30 SPOT										0.00	0	15,700,00
Total For FRB30										0.00	0	15,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.41941				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.46500	332.39411	1.46500	332.26320				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.33000	2.33000	2.33000	164.79309				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.31000	222.23839	3.31000	222.13980				0.00	0	2,513,600,00
Total FRBI28 SPOT										0.00	0	2,513,600,00
Total For FRBI28										0.00	0	2,513,600,00
FRBI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	116.20999				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	230.96462				0.00	0	518,100,00
Total FRBI33 SPOT										0.00	0	518,100,00
Total For FRBI33										0.00	0	518,100,00
FRBI46 On 31/03/2046 Spot Bond			5.16000	101.71742	5.16000	101.66725				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.19700	100.61363	5.19700	100.56399				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.81000	8.81000	8.81000	83.46619				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.58094				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	160.03751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
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	
FRC251 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	102.42623				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	101.63459				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	101.13698				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.73400	9.73400	9.73400	101.04630				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC273 On 21/11/2022 Spot Bond					0.00000	100.45018				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC281 On 20/12/2023 Spot Bond					0.00000	101.76887				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.31500	3.31500	3.31500	120.09457				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.86414				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 20/12/2022 Spot Bond					0.00000	101.59771				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.14500	3.14500	3.14500	117.97151				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.57585				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.61822				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.62606				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.28830				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.99392				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.30136				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.31790				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.43987				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.29468				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.28265				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.54789				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.74083				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.88506				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.31159				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.95723				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.99768				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.72223				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.88477				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.02192				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.75688				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.26409				0.00	0	92,000,00
Total FRC325 SPOT										0.00	0	92,000,00
Total For FRC325										0.00	0	92,000,00
FRC32: On 20/12/2022 Spot Bond					0.00000	102.06924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.26626				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.30309				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.72075				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.04451				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.61017				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.30033				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.41005				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.74479				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	102.18249				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.58525				0.00	2,000,000,000	1,000,000,000
Total FRC343 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRC343										0.00	2,000,000,000	1,000,000,000
FRC343 On 15/10/2022 Spot Bond					0.00000	101.10985				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	102.00547				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.56193				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.37098				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.09217				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.06792				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.29347				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.29735				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.28052				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	101.15607				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.10932				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.11808				0.00	0	
Total FRC357 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.73839				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.14093				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.01524				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.37325				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.82630				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.81385				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.11997				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.47983				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.30952				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	104.10086				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	104.11243				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.16072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.15665				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	104.21880				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.31834				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.27296				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.26135				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.59888				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.86536				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.78019				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.57024				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.57024				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.54837				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	100.54837				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.48436				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	101.10006				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.19328				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.91741				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC392 On 25/04/2023 Spot Bond					0.00000	101.93556				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.77212				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	101.69667				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC395 On 31/01/2027 Spot Bond					0.00000	101.10003				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.98931				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.88437				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC398 On 21/07/2025 Spot Bond					0.00000	101.05979				0.00	0	
Total FRC398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.14753				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.21134				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC401 On 19/01/2027 Spot Bond			10.95500	10.95500	10.95500	100.02716				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	102.39605				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	100.76345				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC404 On 19/05/2026 Spot Bond			13.24000	13.24000	13.24000	103.27646				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.65751				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	101.60205				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	101.31622				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	102.06735				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.43000	11.43000	11.43000	104.56405				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	101.10006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.18656				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.34216				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.23243				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.32014				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.32856				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	96.46375				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.18645				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.34078				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.22280				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.10006				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.78859				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.75336				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.75336				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.31811				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.09997				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.98883				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.04491				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.68057				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.53609				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.57568				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.44996				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.49154				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.42641				0.00	0	
Total FRC433 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC433										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.45045				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.31315				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.29514				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.84000	9.84000	9.84000	101.99964				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.73500	108.34129	4.73500	108.28894				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89000	119.26254	4.89000	119.20465				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.95459				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.17753				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.83333				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.08166				0.00	0	10,000,00
Total FRJ25 SPOT										0.00	0	10,000,00
Total For FRJ25										0.00	0	10,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.24965				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.28425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	101.27630				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.00055				0.00	3,000,000,000	1,500,000,000
Total FRJ28 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ28										0.00	3,000,000,000	1,500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.29519				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.92513				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.46205				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.48500	4.48500	4.48500	107.98100				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	119.64244				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.65587				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.00000	117.67309	5.00000	117.61565				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.06500	230.76922	5.06500	230.65600				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.14000	115.68637	5.14000	115.62947				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	230.65600				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50500	160.47631	3.50500	160.40436				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.18813	3.70500	111.13768				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.94000	118.53694	4.94000	118.47926				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.18500	228.31755	5.18500	228.20480				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.23500	227.30526	5.23500	227.19271				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.68500	163.52149	2.68500	163.45176				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.26500	226.70045	5.26500	226.58804				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.14000	115.68637	5.14000	115.62947				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.58000	219.23516	3.58000	219.13632				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.89000	105.69916	5.89000	105.64506				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.79000	216.93167	3.79000	216.83264				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.85000	216.27866	3.85000	216.17959				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.77500	216.70917	5.77500	216.59876				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.84000	106.33203	5.84000	106.27776				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	115.62947				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.12000	115.96774	5.12000	115.91075				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.66000	218.35433	3.66000	218.25541				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.54500	221.14799	5.54500	221.03667				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.79000	216.93167	3.79000	216.83264				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.79000	216.93167	3.79000	216.83264				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.19100	223.57706	3.19100	223.47859				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.45500	160.65999	3.45500	160.58817				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.14000	213.15427	4.14000	213.05496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.18000	212.72742	4.18000	212.62808				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.42500	160.77032	3.42500	160.69858				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.65500	218.40926	3.65500	218.31035				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	212.52153				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.99461				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.07998				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	101.59620				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.55773				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	168.85071				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	137.26295				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	185.82674				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	199.94633				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.74627				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.82551				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.67687				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.37628				0.00	59,600,000	14,900,000
Total FRS201 SPOT										0.00	59,600,000	14,900,000
Total For FRS201										0.00	59,600,000	14,900,000
FRS206 On 14/10/2025 Spot Bond					0.00000	101.12311				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.52682				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.41994				0.00	0	
Total FRS220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.58525				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.63826				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	120.59562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.60592				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.07653				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.28111				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.26408				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.11687				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	104.65646				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.55492				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	95.89262				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.21535				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	112.31722				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.10369				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.32572				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.59370				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	114.03639				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.60401				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.59575				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.95186				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.10956				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.31294				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.67977				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	95.16319				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	95.16319				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.03693				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.79822				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.76900	11.76900	11.76900	89.67030				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	92.16005				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	91.40591				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	96.27020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.05189				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.75166				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.59389				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.30127				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	101.10006				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.92341				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.17500	1.17500	1.17500	333.40785				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.87000	334.74431	0.87000	334.61788				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.91500	0.91500	0.91500	334.43894				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.82611				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84000	110.47172	4.84000	110.41825				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.55500	70.67793	4.55500	115.91040				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	163.86595				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.85500	2.85500	2.85500	162.81418				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			1.97500	1.97500	1.97500	330.26387				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.21000	7.21000	7.21000	100.53855				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.51000	107.26995	8.51000	107.24553				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.52000	104.37333	8.52000	104.34966				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.94500	106.15009	8.94500	106.12471			253,198,959,000.00		28,306,200	75,327,40
Total FRX26 SPOT									253,198,959,000.00		28,306,200	75,327,40
Total For FRX26									253,198,959,000.00		28,306,200	75,327,40
FRX27 On 07/03/2027 Spot Bond			9.39000	103.06486	9.39000	103.03874				0.00	0	100,000,00
Total FRX27 SPOT										0.00	0	100,000,00
Total For FRX27										0.00	0	100,000,00
FRX28 On 26/07/2028 Spot Bond			9.28000	105.08655	9.28000	105.06065				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.13000	99.22833	10.13000	99.20169				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.07000	97.41747	10.07000	97.39147				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.70000	103.72894	10.70000	103.69941				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.70500	74.10102	11.70500	74.07800				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.61716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.42824				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.41331				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.42342				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.42640				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.82788				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.87284				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.89530				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.85702				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.18304				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	100.42156				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.71165				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.37653				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.38265				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.49332				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.79000	120.20299	3.79000	120.14811				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.46992				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.12900	106.21331	8.12900	106.19019				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.16595				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78000	107.24512	7.78000	107.22276				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.96834				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.86036				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.25763				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.94164				0.00	0	
Total GRT25G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.56264				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.32639				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.06504				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.47924				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.29291				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.04273				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.38216				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.85443				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.40489				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.32766				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.86364				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.44844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.65621				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.85584				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.30412				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.65336				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.42202				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.01815				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.01890				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.36143				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.35366				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.86908				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.51606				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	101.51471				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.20138				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.29654				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.44628				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.44762				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.10088				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.03133				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.33168				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.31124				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.40334				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.78500	331.13998	1.78500	331.00667				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			1.96500	1.96500	1.96500	340.92436				0.00	0	
Total HWAY24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.86000	97.87488	10.86000	97.84677				0.00	0	100,000,00
Total HWAY30 SPOT										0.00	0	100,000,00
Total For HWAY30										0.00	0	100,000,00
HWAY3 On 28/02/2033 Spot Bond			4.88500	78.70232	4.88500	109.42067				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90500	84.45184	11.90500	84.42531			681,456,486,000.00		57,241,200	4,052,328,00
Total HWAY34 SPOT									681,456,486,000.00		57,241,200	4,052,328,00
Total For HWAY34									681,456,486,000.00		57,241,200	4,052,328,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.22023	100.00000	10.19773				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.93500	83.66540	11.93500	83.63905				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.21692	100.00000	10.19443				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.29499				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.01000	166.08159	2.00500	166.03293			440,587,911,660,000.00	219,197,966,000	625,970,346,90	
Total I2025 SPOT									10,587,911,660,000.00	219,197,966,000	625,970,346,90	
Total For I2025									10,587,911,660,000.00	219,197,966,000	625,970,346,90	
I2029 On 31/03/2029 Spot Bond			3.33000	122.41173	3.32000	122.43095			46,289,550,780,000.00	13,900,766,000	181,086,380,40	
Total I2029 SPOT									16,289,550,780,000.00	13,900,766,000	181,086,380,40	
Total For I2029									16,289,550,780,000.00	13,900,766,000	181,086,380,40	
I2033 On 28/02/2033 Spot Bond			4.24000	113.37863	4.23500	113.37756			161,419,864,656,000.00	273,919,779,400	528,239,698,30	
Total I2033 SPOT									1,419,864,656,000.00	273,919,779,400	528,239,698,30	
Total For I2033									1,419,864,656,000.00	273,919,779,400	528,239,698,30	
I2038 On 31/01/2038 Spot Bond			4.26000	128.87027	4.24000	129.12944			798,172,054,000,000.00	656,847,900,000	567,505,102,10	
Total I2038 SPOT									18,172,054,000,000.00	656,847,900,000	567,505,102,10	
Total For I2038									18,172,054,000,000.00	656,847,900,000	567,505,102,10	
I2046 On 31/03/2046 Spot Bond			4.26500	117.26469	4.26000	117.30487			517,568,937,000,000.00	590,285,800,000	469,689,109,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 SPOT										17,568,937,000,000.00	590,285,800,000	469,689,109,50
Total For I2046										17,568,937,000,000.00	590,285,800,000	469,689,109,50
I2050 On 31/12/2050 Spot Bond			4.27000	118.54956	4.29700	117.91325				715,672,961,680,000.00	635,988,984,000	471,026,574,90
Total I2050 SPOT										15,672,961,680,000.00	635,988,984,000	471,026,574,90
Total For I2050										15,672,961,680,000.00	635,988,984,000	471,026,574,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.68153				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.70095				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.63500	331.72701	1.63500	331.59483				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.75720				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.70399				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.65524				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.03840				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.44936				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.65179				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.73951				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.68250				0.00	89,200,000	22,300,000
Total IBL138 SPOT										0.00	89,200,000	22,300,000
Total For IBL138										0.00	89,200,000	22,300,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.41600				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.86159				0.00	73,600,000	18,400,000
Total IBL145 SPOT										0.00	73,600,000	18,400,000
Total For IBL145										0.00	73,600,000	18,400,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.34153				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.34433				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.35453				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.46370				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.82461				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.80319				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.89363				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.11789				0.00	0	
Total IBL161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.01224				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.04192				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.73468				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.62945				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.03055				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.92970				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.36089				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.56778				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.01775				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01823				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.13527				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.99809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.83314				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.73252				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.68251				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.20918				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.21437				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.48223				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.08902				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.08586				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.07528				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.08269				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.80311				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.87594				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.51027				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.38755				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.35534				0.00	0	270,000,00
Total IBL212 SPOT										0.00	0	270,000,00
Total For IBL212										0.00	0	270,000,00
IBL213 On 22/02/2023 Spot Bond					0.00000	100.35534				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.35534				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.65780				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.88083				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.89086				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.20915				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.96750				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.30690				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.99035				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.33000	8.33000	8.33000	102.01518				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.71982				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.73860				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.36734				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.67342				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.50686				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.08025				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.84142				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.23000	9.23000	9.23000	101.28310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.38281				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.43478				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.94995				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.33460				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.80252				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.96036				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.05770				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.07000	101.57096	11.07000	96.75053				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.88024				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.91915				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.73949				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			10.17000	10.17000	10.17000	96.99974				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.57960				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.67000	102.84737	8.67000	102.82366				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.04000	103.57908	7.04000	103.55938				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.07472				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.81000	102.40328	9.81000	102.37663				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.19000	104.19518	11.19000	104.18183				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.39000	104.32010	10.39000	104.29124				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.68388				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.06949				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.65839				0.00	0	10,200,000,00
Total IDCG16 SPOT										0.00	0	10,200,000,00
Total For IDCG16										0.00	0	10,200,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.73273				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.72784				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.95040				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.37869				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.48520				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.96168				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.12000	101.46949	9.12000	101.44477				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.98678				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.38224				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.76999				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.05719				0.00	200,000,000	100,000,000
Total INLV07 SPOT										0.00	200,000,000	100,000,000
Total For INLV07										0.00	200,000,000	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.74738				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.05234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.18741				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.81555				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.51732				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.52126				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.79372				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.05604				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.69201				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.70091				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.70275				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.25676				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.36307				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01926				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.43096				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.41133				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.45000	209.87188	4.45000	209.77235				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.08236				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.35000	210.92429	4.35000	210.82484				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.30695				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.37540				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.43562				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.08374				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.08846				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.96269				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.16596				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.24383				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.63905				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.55000	101.63964	7.55000	101.61903				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.37173				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.48874				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.51000	100.63821	7.51000	100.61805				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.13800				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.60000	100.14662	7.60000	100.26823				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.02295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.54000	100.14432	7.54000	100.12385				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.06007				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.50514				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.25000	6.25000	6.25000	101.70897				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.12268				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.87102				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.27122				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.90000	7.90000	7.90000	99.91819				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.60000	8.60000	8.60000	99.14870				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.98300				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.95845				0.00	300,000,000	150,000,000
Total IVC214 SPOT										0.00	300,000,000	150,000,000
Total For IVC214										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.98000	6.98000	6.98000	102.80920				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.73000	102.69297	8.73000	102.66900				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.48000	102.13803	7.48000	101.47853				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.66720				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.37000	9.37000	9.37000	100.67042				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.89446				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.50625				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.37582				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.24550				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.56383				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.40899				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.17454				0.00	0	
Total IVZ107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ107										0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.88219				0.00	0	
Total IVZ109 SPOT										0.00	0	
Total For IVZ109										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.68088				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.52663				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.45938				0.00	0	
Total IVZ113 SPOT										0.00	0	
Total For IVZ113										0.00	0	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.63068				0.00	0	29,300,000,00
Total IVZ115 SPOT										0.00	0	29,300,000,00
Total For IVZ115										0.00	0	29,300,000,00
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.83543				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.52307				0.00	54,800,000	13,700,00
Total KAP012 SPOT										0.00	54,800,000	13,700,00
Total For KAP012										0.00	54,800,000	13,700,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.22193				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.09717				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.04413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.28137				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.97421				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	99.96039				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	99.96026				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.61723				0.00	0	1,000,000,00
Total KAP022 SPOT										0.00	0	1,000,000,00
Total For KAP022										0.00	0	1,000,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.16278				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.09112				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.13074				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.17730				0.00	0	198,200,00
Total KAP11 SPOT										0.00	0	198,200,00
Total For KAP11										0.00	0	198,200,00
KW01 On 31/10/2027 Spot Bond			9.87000	119.33190	9.87000	119.30067				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.46000	104.61505	8.46000	104.59091				0.00	0	1,564,545,30
Total LGL06 SPOT										0.00	0	1,564,545,30
Total For LGL06										0.00	0	1,564,545,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	101.47292				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.74081				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.62670				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.27049				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.06001				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.13772				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.14816				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.37643				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.44424				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.45315				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.24663				0.00	0	50,000,00
Total MBF065 SPOT										0.00	0	50,000,00
Total For MBF065										0.00	0	50,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.55158				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.46851				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.93219				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.21987				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.90981				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.40689				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.91025				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.60856				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.73414				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.63589				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.17227				0.00	0	500,000,00
Total MBP051 SPOT										0.00	0	500,000,00
Total For MBP051										0.00	0	500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	101.25725				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.12000	9.12000	9.12000	106.43340				0.00	0	40,000,00

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 MMIG04 SPOT										0.00	0	40,000,00
Total For MMIG04										0.00	0	40,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.28088				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.78256				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.95961				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.77000	100.77547	9.77000	100.74921				0.00	0	13,300,00
Total MML02 SPOT										0.00	0	13,300,00
Total For MML02										0.00	0	13,300,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.40568				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.02000	89.78528	10.02000	91.08914			10,020,000,000,000.00	1,000,000,000	500,000,00	
Total MML04 SPOT									10,020,000,000,000.00	1,000,000,000	500,000,00	
Total For MML04									10,020,000,000,000.00	1,000,000,000	500,000,00	
MML05 On 25/05/2027 Spot Bond					0.00000	100.57130				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.54000	100.51522	10.54000	100.48717				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.26894				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.14173				0.00	0	4,500,000,00
Total MTN10 SPOT										0.00	0	4,500,000,00
Total For MTN10										0.00	0	4,500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.82303				0.00	0	500,000,00
Total MTN12 SPOT										0.00	0	500,000,00
Total For MTN12										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
MTN13 On 04/06/2025 Spot Bond					0.00000	101.87559				0.00	1,300,000,000	800,000,000
Total MTN13 SPOT										0.00	1,300,000,000	800,000,000
Total For MTN13										0.00	1,300,000,000	800,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.47435				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.15281				0.00	600,000,000	300,000,000
Total MTN17 SPOT										0.00	600,000,000	300,000,000
Total For MTN17										0.00	600,000,000	300,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.44672				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.71891				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.21571				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.69236				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.11547				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.71500	96.96539	9.71500	96.94041				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.98216				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.20508				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.96813				0.00	0	4,500,000,000
Total MTN26 SPOT										0.00	0	4,500,000,000

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 MTN26									0.00	0	4,500,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.43441			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.45396			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.46942			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.81046			0.00	0	6,500,000,00
Total MTN30 SPOT									0.00	0	6,500,000,00
Total For MTN30									0.00	0	6,500,000,00
MTN31 On 13/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		780,000,000,000,000.00	27,800,000,000	54,000,000,00	
Total MTN31 SPOT								30,000,000,000,000.00	27,800,000,000	54,000,000,00	
Total For MTN31								30,000,000,000,000.00	27,800,000,000	54,000,000,00	
MTN32 On 13/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		265,000,000,000,000.00	42,650,000,000	104,100,000,00	
Total MTN32 SPOT								35,000,000,000,000.00	42,650,000,000	104,100,000,00	
Total For MTN32								35,000,000,000,000.00	42,650,000,000	104,100,000,00	
MTN33 On 13/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		810,000,000,000,000.00	48,100,000,000	98,400,000,00	
Total MTN33 SPOT								10,000,000,000,000.00	48,100,000,000	98,400,000,00	
Total For MTN33								10,000,000,000,000.00	48,100,000,000	98,400,000,00	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.45836			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.48210			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.74999			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.47605			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.47618			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.45021				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.79205				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.08265				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.34995				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.19000	102.61041	8.19000	102.58773				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.55000	102.43874	8.55000	102.41544				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.65000	100.79624	10.65000	100.76782				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22107				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.90190				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.96382				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.01050				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	100.89432				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.96269				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.11500	102.12800	8.11500	106.96462				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.57000	102.69098	8.57000	102.66757				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.30500	105.86047	9.30500	105.83417				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.32000	106.14556	9.32000	106.11915				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.56000	105.63980	9.56000	105.61300				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.45000	103.63886	7.45000	103.61799				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.24800	110.09678	8.24800	110.07260				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.29000	110.12143	9.29000	110.09426				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			7.87000	7.87000	7.87000	101.88114				0.00	0	107,500,00
Total NBK25A SPOT										0.00	0	107,500,00
Total For NBK25A										0.00	0	107,500,00
NBK25 On 12/02/2025 Spot Bond					0.00000	102.51849				0.00	0	15,980,000,00
Total NBK25B SPOT										0.00	0	15,980,000,00

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 NBK25B										0.00	0	15,980,000.00
NBK26 On 10/05/2023 Spot Bond			100.00000	66.64694	100.00000	66.50024				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.19483				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.18500	109.80697	9.18500	109.78018				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.05000	102.79128	8.05000	102.76924				0.00	0	112,500.00
Total NBK28A SPOT										0.00	0	112,500.00
Total For NBK28A										0.00	0	112,500.00
NBK29 On 31/07/2026 Spot Bond			8.69000	107.11570	8.69000	107.09094				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.14000	102.57762	8.14000	102.55539				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.95000	104.83127	7.95000	104.80905				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.99297				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.36630				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.83177				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.44500	11.44500	11.44500	79.44688				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.43106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.30066				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.84454				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.22780				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.60584				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.90073				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.38484				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.89866				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.05001				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.92201				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.18927				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.94428				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.25992				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.48225				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.40516				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.77368				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.99244				0.00	600,000,000	300,000,000
Total NBKB62 SPOT										0.00	600,000,000	300,000,000
Total For NBKB62										0.00	600,000,000	300,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.50413				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85881				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.61500	99.89233	10.61500	99.86425				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85975				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.27000	100.13516	10.27000	100.10791				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.85715				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.85526				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.95464				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.95464				0.00	0	150,000,00
Total NDAL03 SPOT										0.00	0	150,000,00
Total For NDAL03										0.00	0	150,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.41902				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.75231				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.13402				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.27076				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.21183				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.58646				0.00	60,800,000	15,200,00
Total NGL08 SPOT										0.00	60,800,000	15,200,00
Total For NGL08										0.00	60,800,000	15,200,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.62685				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL10 On 27/12/2026 Spot Bond					0.00000	101.47265				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.62076				0.00	20,000,000	13,500,000
Total NGLT1B SPOT										0.00	20,000,000	13,500,000
Total For NGLT1B										0.00	20,000,000	13,500,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.70886				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.87160				0.00	0	22,600,000
Total NGT104 SPOT										0.00	0	22,600,000
Total For NGT104										0.00	0	22,600,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.28661				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.14666				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.57702				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.78930				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.05433				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.08026				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.26543				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.23967				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000

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 NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.45483				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.15303				0.00	0	870,000,00
Total NHM018 SPOT										0.00	0	870,000,00
Total For NHM018										0.00	0	870,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.20642				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.03808				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.40949				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	227.19271				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.16000	3.16000	3.16000	223.82887				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	163.17009				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	116.20999				0.00	0	1,931,500,00
Total NI29 SPOT										0.00	0	1,931,500,00
Total For NI29										0.00	0	1,931,500,00
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			4.99000	4.99000	4.99000	117.75906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	162.77677				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.02748	3.45000	266.90801				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	163.52697				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.80500	2.80500	2.80500	227.88563				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.95000	226.31671	2.95000	226.21850				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.01000	91.75119	5.01000	117.47244				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.89904				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.89220				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.32835				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.37437				0.00	49,600,000	12,400,000
Total NN022 SPOT										0.00	49,600,000	12,400,000
Total For NN022										0.00	49,600,000	12,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	100.67888				0.00	98,800,000	24,700,00
Total NN023 SPOT										0.00	98,800,000	24,700,00
Total For NN023										0.00	98,800,000	24,700,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.40715				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.44152				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.34502				0.00	42,800,000	10,700,00
Total NN034 SPOT										0.00	42,800,000	10,700,00
Total For NN034										0.00	42,800,000	10,700,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.09420				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.47258				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.46422				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.92386				0.00	83,200,000	20,800,00
Total NN040 SPOT										0.00	83,200,000	20,800,00
Total For NN040										0.00	83,200,000	20,800,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.69471				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	153.63635				0.00	0	
Total NN048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	146.43369				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.01971				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.46714				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.82705				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.96334				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.02050				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.72650				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.21715				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.59970				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.47436				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.87627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.98024				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.87627				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.11051				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.41228				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.21516				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.30105				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	99.85501				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total NN176 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total For NN176									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.67854				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.75000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF014 On 24/06/2025 Spot Bond					0.00000	117.74000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	128.27000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	126.20000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	124.62432				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.34234				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF066 On 31/10/2022 Spot Bond					0.00000	104.88551				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF080 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	
NNF081 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF081										0.00	0	
NNF08: On 19/09/2022 Spot Bond					0.00000	99.88862				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.49026				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.80071				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.44252				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.45554				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.42259				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.36678				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.92431				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.47932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.45189				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.39324				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.64776				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.40205				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.55000	104.96934	8.55000	104.94501				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.06500	210.63360	2.06500	210.54724				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.38000	107.30678	11.38000	107.27434				0.00	0	480,000,00
Total NRA028 SPOT										0.00	0	480,000,00
Total For NRA028										0.00	0	480,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.06319	100.00000	16.02764				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.00111				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.74909				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.31305				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.48486				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.42948				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	100.94549				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.65722				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.11307				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.11732				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.94815				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.67612				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.54000	105.21543	8.54000	105.19152				0.00	0	2,230,000,00
Total OML07 SPOT										0.00	0	2,230,000,00
Total For OML07										0.00	0	2,230,000,00
OML09 On 14/09/2022 Spot Bond			8.13500	100.00000	8.13500	99.97772				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.94500	106.20785	8.94500	106.18259				0.00	0	710,000,00
Total OML10 SPOT										0.00	0	710,000,00

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 OML10										0.00	0	710,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.63055				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.28498				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.14403				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.80964				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.28521				0.00	0	400,000,00
Total PEP01 SPOT										0.00	0	400,000,00
Total For PEP01										0.00	0	400,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97333				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.37015				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.40831				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.33755				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.26316				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.28128				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.79500	108.37008	8.87000	108.07284			351,032,861,191,500.00	1,063,221,473,700	1,362,082,348,00	

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 R186 SPOT									51,032,861,191,500.00	063,221,473,700	362,082,348,00
Total For R186									51,032,861,191,500.00	063,221,473,700	362,082,348,00
R197 On 07/12/2023 Spot Bond			0.59000	335.85859	0.56500	335.83421			47,861,626,000,000.00	81,121,400,000	287,301,593,60
Total R197 SPOT									17,861,626,000,000.00	81,121,400,000	287,301,593,60
Total For R197									17,861,626,000,000.00	81,121,400,000	287,301,593,60
R202 On 07/12/2033 Spot Bond			4.25000	248.27988	4.23500	248.50026			236,448,809,500,000.00	55,635,014,000	173,542,221,60
Total R202 SPOT									16,448,809,500,000.00	55,635,014,000	173,542,221,60
Total For R202									16,448,809,500,000.00	55,635,014,000	173,542,221,60
R2023 On 28/02/2023 Spot Bond			6.96000	100.66925	6.95000	100.65514			103,469,404,016,000.00	158,544,454,600	214,509,716,30
Total R2023 SPOT									13,469,404,016,000.00	158,544,454,600	214,509,716,30
Total For R2023									13,469,404,016,000.00	158,544,454,600	214,509,716,30
R2030 On 31/01/2030 Spot Bond			10.28000	89.36717	10.36000	88.96765			419,004,690,636,000.00	624,416,798,700	1,994,608,404,10
Total R2030 SPOT									19,004,690,636,000.00	624,416,798,700	1,994,608,404,10
Total For R2030									19,004,690,636,000.00	624,416,798,700	1,994,608,404,10
R2032 On 31/03/2032 Spot Bond			10.74000	89.11384	10.82000	88.66638			134,474,674,602,000.00	571,180,137,300	1,092,895,580,20
Total R2032 SPOT									14,474,674,602,000.00	571,180,137,300	1,092,895,580,20
Total For R2032									14,474,674,602,000.00	571,180,137,300	1,092,895,580,20
R2035 On 28/02/2035 Spot Bond			11.08500	85.59528	11.15000	85.18398			014,452,526,748,500.00	362,151,784,100	1,629,831,583,40
Total R2035 SPOT									14,452,526,748,500.00	362,151,784,100	1,629,831,583,40
Total For R2035									14,452,526,748,500.00	362,151,784,100	1,629,831,583,40
R2037 On 31/01/2037 Spot Bond			11.22500	81.79125	11.29000	81.37628			497,603,100,100,000.00	489,764,196,000	1,657,736,330,70
Total R2037 SPOT									17,603,100,100,000.00	489,764,196,000	1,657,736,330,70
Total For R2037									17,603,100,100,000.00	489,764,196,000	1,657,736,330,70
R2040 On 31/01/2040 Spot Bond			11.32500	83.57490	11.38000	83.19455			906,945,092,755,000.00	256,683,893,400	917,985,777,90
Total R2040 SPOT									16,945,092,755,000.00	256,683,893,400	917,985,777,90
Total For R2040									16,945,092,755,000.00	256,683,893,400	917,985,777,90
R2044 On 31/01/2044 Spot Bond			11.30500	80.60067	11.36500	80.18032			262,078,695,904,000.00	288,551,852,800	1,361,971,510,50
Total R2044 SPOT									12,078,695,904,000.00	288,551,852,800	1,361,971,510,50
Total For R2044									12,078,695,904,000.00	288,551,852,800	1,361,971,510,50
R2048 On 28/02/2048 Spot Bond			11.22500	79.64786	11.29000	79.18113			649,155,147,310,000.00	1,750,481,527,600	1,988,331,453,60
Total R2048 SPOT									19,155,147,310,000.00	750,481,527,600	1,988,331,453,60
Total For R2048									19,155,147,310,000.00	750,481,527,600	1,988,331,453,60
R209 On 31/03/2036 Spot Bond			11.07500	69.39709	11.13500	69.06500			514,679,566,560,000.00	317,352,556,800	674,593,131,80
Total R209 SPOT									14,679,566,560,000.00	317,352,556,800	674,593,131,80
Total For R209									14,679,566,560,000.00	317,352,556,800	674,593,131,80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	31/03/2028	Spot Bond			2.45000	232.12486	2.45000	232.02726			8,532,370,000,000.00	3,482,600,000	263,846,902,30
Total R210 SPOT												8,532,370,000,000.00	3,482,600,000	263,846,902,30
Total For R210												8,532,370,000,000.00	3,482,600,000	263,846,902,30
R213	On	28/02/2031	Spot Bond			10.61000	80.42696	10.69000	80.02383			796,926,886,873,000.00	169,361,629,300	156,264,984,40
Total R213 SPOT												16,926,886,873,000.00	169,361,629,300	156,264,984,40
Total For R213												16,926,886,873,000.00	169,361,629,300	156,264,984,40
R214	On	28/02/2041	Spot Bond			11.23500	63.70217	11.29500	63.35756			583,050,512,569,500.00	318,918,603,700	476,838,960,10
Total R214 SPOT												13,050,512,569,500.00	318,918,603,700	476,838,960,10
Total For R214												13,050,512,569,500.00	318,918,603,700	476,838,960,10
RDFB1	On	27/11/2022	Spot Bond					0.00000	100.48801			0.00	0	
Total RDFB12 SPOT												0.00	0	
Total For RDFB12												0.00	0	
RDFB1	On	12/03/2023	Spot Bond					0.00000	100.20722			0.00	54,800,000	13,700,00
Total RDFB14 SPOT												0.00	54,800,000	13,700,00
Total For RDFB14												0.00	54,800,000	13,700,00
RDFB1	On	05/12/2023	Spot Bond					0.00000	100.50772			0.00	0	
Total RDFB15 SPOT												0.00	0	
Total For RDFB15												0.00	0	
RDFB1	On	11/02/2024	Spot Bond					0.00000	100.95056			0.00	0	
Total RDFB17 SPOT												0.00	0	
Total For RDFB17												0.00	0	
RDFB1	On	11/02/2026	Spot Bond					0.00000	100.88014			0.00	0	
Total RDFB18 SPOT												0.00	0	
Total For RDFB18												0.00	0	
RDFB2	On	22/03/2024	Spot Bond					0.00000	99.89969			0.00	0	
Total RDFB20 SPOT												0.00	0	
Total For RDFB20												0.00	0	
RDFB2	On	22/03/2026	Spot Bond					0.00000	99.82281			0.00	0	
Total RDFB21 SPOT												0.00	0	
Total For RDFB21												0.00	0	
RDFB2	On	22/08/2024	Spot Bond					0.00000	100.88654			0.00	0	
Total RDFB24 SPOT												0.00	0	
Total For RDFB24												0.00	0	
RDFB2	On	28/11/2024	Spot Bond					0.00000	100.50191			0.00	0	
Total RDFB26 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.06256				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.03428				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	99.87907				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.74375				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.18383				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.88120				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.41128				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.23358				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.07220				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.74922				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.15384				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.10860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.28782				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.19623				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.66029				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.77354				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.85998				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.49427				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.58261				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.68721				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.94287				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.43937				0.00	22,500,000,000	978,800,000,000
Total RN2027 SPOT										0.00	22,500,000,000	978,800,000,000
Total For RN2027										0.00	22,500,000,000	978,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW23 On 10/12/2023 Spot Bond			8.73000	103.36577	8.73000	103.34164				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.50500	97.15037	11.50500	97.12068				0.00	0	60,000,00
Total RW28 SPOT										0.00	0	60,000,00
Total For RW28										0.00	0	60,000,00
RW31 On 30/06/2031 Spot Bond			11.99000	95.20678	11.99000	95.17650				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.93645				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.04000	96.38037	11.04000	96.35208				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.07452				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.21905				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.12000	106.15210	9.12000	106.12638				0.00	0	13,200,00
Total SBS20 SPOT										0.00	0	13,200,00
Total For SBS20										0.00	0	13,200,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.36251				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.58000	102.72351	8.58000	102.70006				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.18000	99.46003	9.18000	99.43578				0.00	0	
Total SBS3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.44500	103.76102	9.44500	103.73486				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.79000	102.23605	8.79000	102.21215				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.82500	101.69861	8.82500	101.67475				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.39500	97.74894	10.39500	97.72203				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63000	103.87676	6.63000	103.85809				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.99000	108.04189	8.99000	108.01607				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.58500	108.58440	9.58500	108.55678				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.09500	102.26373	7.09500	102.24443				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.11444				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.45500	8.45500	8.45500	102.83689				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.06662				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.90641				0.00	0	25,000.00

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 SBS53 SPOT										0.00	0	25,000,00
Total For SBS53										0.00	0	25,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	100.87346				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.92634				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.23789				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.07025				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.51672				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.49242				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.95363				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.43656				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.65781				0.00	0	10,000,00
Total SBS68 SPOT										0.00	0	10,000,00
Total For SBS68										0.00	0	10,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.22677				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.72939				0.00	0	130,000,00
Total SBS70 SPOT										0.00	0	130,000,00
Total For SBS70										0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS71 On 02/02/2027 Spot Bond					0.00000	100.60147				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.20909				0.00	3,600,000,000	1,800,000,000
Total SBS72 SPOT										0.00	3,600,000,000	1,800,000,000
Total For SBS72										0.00	3,600,000,000	1,800,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.92949				0.00	0	5,000,000,000
Total SBS74 SPOT										0.00	0	5,000,000,000
Total For SBS74										0.00	0	5,000,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	100.96292				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.00136				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	330.41804	1.97000	330.28339				0.00	0	1,599,000,000
Total SBSI11 SPOT										0.00	0	1,599,000,000
Total For SBSI11										0.00	0	1,599,000,000
SBSI14 On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	227.19271				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.30166				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.99592				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.31122				0.00	3,222,430,000	2,547,215,000
Total SBT102 SPOT										0.00	3,222,430,000	2,547,215,000
Total For SBT102										0.00	3,222,430,000	2,547,215,000
SBT103 On 31/03/2024 Spot Bond					0.00000	105.12362				0.00	0	24,900,000
Total SBT103 SPOT										0.00	0	24,900,000
Total For SBT103										0.00	0	24,900,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.87962				0.00	0	
Total SBT104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	102.34204				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	101.68637				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.46266				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.54396				0.00	104,400,000	196,100,000
Total SBT201 SPOT										0.00	104,400,000	196,100,000
Total For SBT201										0.00	104,400,000	196,100,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.27382				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			8.47000	105.08397	8.47000	105.06015				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.04107				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.95073				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.76183				0.00	72,400,000	3,218,100,000
Total SBT207 SPOT										0.00	72,400,000	3,218,100,000
Total For SBT207										0.00	72,400,000	3,218,100,000
SBT207 On 28/11/2025 Spot Bond					0.00000	102.26167				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.29859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.82152				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.93271				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.82000	94.47515	9.82000	94.45054				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.81158				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.00091				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.60969				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.60182				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.62520				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.64106				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.64106				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.63319				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.61749				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.64085				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.65672				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.65277				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.64881				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.67213				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.64500	106.68973	8.64500	106.66506				0.00	0	1,098,769,60
Total SNT03 SPOT										0.00	0	1,098,769,60
Total For SNT03										0.00	0	1,098,769,60
SNT05 On 30/11/2025 Spot Bond					0.00000	100.29372				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.01454				0.00	1,000,000,000	2,000,000,00
Total SNT06 SPOT										0.00	1,000,000,000	2,000,000,00
Total For SNT06										0.00	1,000,000,000	2,000,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66146				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.41686				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.42398				0.00	0	
Total SPDA15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.41942				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.42760				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.28317				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.66182				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.37170				0.00	400,000,000	200,000,000
Total SPG007 SPOT										0.00	400,000,000	200,000,000
Total For SPG007										0.00	400,000,000	200,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	101.06945				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.62943				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.86770				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.05795				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.01865				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.43258				0.00	400,000,000	200,000,000
Total SSA07 SPOT										0.00	400,000,000	200,000,000
Total For SSA07										0.00	400,000,000	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.51586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	160.40436				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.84500	108.18891	8.84500	108.16333				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.18000	82.51036	10.18000	82.48774				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.65996				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.12224				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.35000	105.57029	8.35000	105.54670				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.14000	115.68637	5.14000	115.62947				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.66018				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.94402				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.65628				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.59500	1.59500	1.59500	331.75191				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/10/2022 Spot Bond					0.00000	101.00956				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.84156				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	101.12721				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	163.00139				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	115.62947				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	116.41846				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	218.58527				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.31448				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.31002				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96025				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96099				0.00	0	
Total SSN074 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	107.21797				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.36080				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.88044				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.14428				0.00	59,200,000	14,800,00
Total SSN078 SPOT										0.00	59,200,000	14,800,00
Total For SSN078										0.00	59,200,000	14,800,00
SSN078 On 27/08/2024 Spot Bond					0.00000	100.32017				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.02075				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.81488				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	229.73312				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.62463				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.30569				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.12835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			11.02500	85.95135	11.02500	85.92628				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.84251				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			3.78000	217.04072	3.78000	216.94170				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.29000	226.19793	5.29000	226.08562				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.66377				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	95.71591				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2022 Spot Bond					0.00000	100.06534				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.23202				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	101.10751				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.99067				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.25291				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 03/11/2023 Spot Bond					0.00000	101.05760				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.85254				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.93477				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.08708				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.39661				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.01371				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN16(On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16(On 12/12/2022 Spot Bond					0.00000	101.49137				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.50401				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.48712				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16(On 13/09/2022 Spot Bond					0.00000	101.50401				0.00	0	
Total SSN167 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	101.49141				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN168 On 15/09/2022 Spot Bond					0.00000	101.47329				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN169 On 19/09/2022 Spot Bond					0.00000	101.41709				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN170 On 26/09/2022 Spot Bond					0.00000	101.38144				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN171 On 03/10/2022 Spot Bond					0.00000	101.28740				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN172 On 28/02/2025 Spot Bond					0.00000	100.70999				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN173 On 28/02/2027 Spot Bond					0.00000	100.76983				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN174 On 31/03/2046 Spot Bond			4.32726	116.08721	4.32726	116.03254				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.32275	49.36934	4.32275	117.36293				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	100.24962				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.36346				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST201 On 31/08/2027 Spot Bond					0.00000	100.30016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.00947				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36000	103.16358	9.36000	103.13780				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.42240				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.51297				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.55227				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.54345				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.43209				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.42616				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.43209				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.49000	99.62836	7.49000	99.60846				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.00000	99.66829	8.00000	99.64705				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC001 On 15/02/2025 Spot Bond					0.00000	100.62279				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.72596				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.11729				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.42391				0.00	0	500,000,0€
Total TFS154 SPOT										0.00	0	500,000,0€
Total For TFS154										0.00	0	500,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.41230				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.71895				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.15811				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.63019				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.01403				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.34389				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.72554				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.87236				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.11584				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	101.04502				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.13234				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.01747				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.46946				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.52583				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.44293				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.97000	9.97000	9.97000	102.96929				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.42818				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.42996				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.45731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.48985				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.49384				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.48523				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.53283				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.47098				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.79668				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.67438				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.59726				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43233				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.77000	100.05491	8.77000	100.03158				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43530				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.43352				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.04000	99.86667	6.04000	99.85052				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.44660				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.64396				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.46917				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.46501				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.49351				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.48580				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.59247				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.64272				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.61317				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.45875				0.00	0	
Total TH17B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.44987				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.44690				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48007				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.46645				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.46468				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.58880				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.56696				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.55338				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.39069				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.39964				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.63000	101.93109	8.63000	101.90730				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.13636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.32293				0.00	69,200,000	17,300,00
Total TL27 SPOT										0.00	69,200,000	17,300,00
Total For TL27										0.00	69,200,000	17,300,00
TL28 On 24/04/2025 Spot Bond			9.34000	103.47148	9.34000	103.44567				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.45033				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.51703				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.77392				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.11786				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.85000	105.89876	8.85000	105.87385			173,229,900,000.00		19,574,000	298,666,30
Total TN23 SPOT									173,229,900,000.00		19,574,000	298,666,30
Total For TN23									173,229,900,000.00		19,574,000	298,666,30
TN23/R On 06/11/2023 Spot Bond			100.00000	49.68874	100.00000	49.57938				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.72000	100.10822	9.72000	100.08240			571,061,664,000.00		58,751,200	1,886,346,00
Total TN25 SPOT									571,061,664,000.00		58,751,200	1,886,346,00
Total For TN25									571,061,664,000.00		58,751,200	1,886,346,00
TN25/R On 19/08/2025 Spot Bond			100.00000	18.47382	100.00000	18.43315				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.22000	94.03521	11.22000	94.00731			413,460,594,888,000.00		36,850,320,400	19,869,210,40
Total TN27 SPOT									413,460,594,888,000.00		36,850,320,400	19,869,210,40
Total For TN27									413,460,594,888,000.00		36,850,320,400	19,869,210,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27/R On 14/11/2027 Spot Bond			100.00000	13.05198	100.00000	13.02324			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.29000	96.43227	11.29000	96.40350			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.94000	97.18582	11.94000	97.15503			0.00	0	1,380,000,00
Total TN30 SPOT									0.00	0	1,380,000,00
Total For TN30									0.00	0	1,380,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.17512	8.00000	119.14958			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.35700	95.07310	12.35700	95.04213			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.59500	91.58446	12.59500	91.55390		523,314,693,000.00		41,549,400	1,013,957,70
Total TN40 SPOT								523,314,693,000.00		41,549,400	1,013,957,70
Total For TN40								523,314,693,000.00		41,549,400	1,013,957,70
TN40/R On 09/10/2040 Spot Bond			10.75000	104.62400	10.75000	104.59408			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	100.82426			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.84501			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.56500	101.98420	5.56500	101.99495			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.69673			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.47347			0.00	0	
Total TR5A12 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.49888				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.53375				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.89000	101.57584	7.89000	100.85154				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.32696				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.47205				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.06000	103.12588	8.06000	103.10342				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.59189				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.71217				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.58206				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.11692				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.35000	105.13888	8.35000	105.11539				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.11692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.90000	103.21022	8.90000	103.18567				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.70874				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.76102				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.66392				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.59419				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.04735				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.04735				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.95807				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	97.60916				0.00	0	160,000,00
Total TSP261 SPOT										0.00	0	160,000,00
Total For TSP261										0.00	0	160,000,00
TSP26: On 13/02/2023 Spot Bond					0.00000	97.45600				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	96.91155				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.40404				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.14522				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.74581				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.97613				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.84137				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.85041				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.43117				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.45368				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.34918				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.18353				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.18977				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.09995				0.00	0	
Total TWC423 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.19000	100.49083	11.19000	100.46062				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.58231				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.57217				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.59408				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.64495				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.65669				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.67548				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.75835				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.77396				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.30205				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.76903				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.58007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere	
Total VKE15 SPOT										0.00	0		
Total For VKE15										0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.60902				0.00	0		
Total VKE16 SPOT										0.00	0		
Total For VKE16										0.00	0		
VKE18 On 27/08/2024 Spot Bond					0.00000	100.53342				0.00	0		
Total VKE18 SPOT										0.00	0		
Total For VKE18										0.00	0		
VKE19 On 27/08/2025 Spot Bond					0.00000	100.29261				0.00	0		
Total VKE19 SPOT										0.00	0		
Total For VKE19										0.00	0		
VKE20 On 27/08/2027 Spot Bond					0.00000	100.30071				0.00	200,000,000	100,000,000	
Total VKE20 SPOT										0.00	200,000,000	100,000,000	
Total For VKE20										0.00	200,000,000	100,000,000	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.56260				0.00	0		
Total WHL03 SPOT										0.00	0		
Total For WHL03										0.00	0		
Total for SPOT													
Total for SPOT :											91,648,425,185,080,500.00	257,304,969,400	543,713,462,400
Total Futures											91,648,425,238,778,600.00	257,304,970,007	543,714,787,410
Total Options										2,180.30	5	166,200	
Grand Total:											91,648,425,238,780,800.00	257,304,970,012	543,714,953,610